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Damodar N. Gujarati is a professor of economics at the United States Military Academy at West Point, and author/coauthor of the Basic Econometrics textbook, among others. The textbook has been published in 5 editions over the last 21 years, and translated into French, Spanish, Portuguese, Korean, Chinese, Turkish, and Persian.

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Damodar N. Gujarati - Wikipedia Basic Econometrics by Damodar Gujarati. The material in this course does not change much from year to year so pretty much any edition of Gujarati will do. The Gujarati text is a less technical (and more verbal) backup if you want an alternative presentation to that in the required text. Introduction to Econometrics, by Stock and Watson, is fine ...

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Third, the book reveals what is (to my mind) an unhealthy preoccupation with estimation issues, as opposed to those of data quality. As people like Granger have consistently pointed out, the real issues in 21st century econometrics have to do with what sort of data we have, and what methods are most appropriate in different situations.

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