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Econometrics, by Fumio Hyashi, Princeton University Press, 2000. The Practice of Econometrics: Classic and Contemporary, by Berndt, E., Addison-Wesley, 1991; Note: Many of the applied homework assignments will be taken from Berndt's book (similar empirical examples are in Hyashi's book as well). In addition to the textbook, I will also give handouts of supplemental material in class and I will post scanned copies of my handwritten notes on the notes page.

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