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And Potential Outcomes. 7.2 Randomized Experiments. Fisher ... 3th, 2024 Econ672: Econometric Analysis II Wooldridge, J. W. (2010). Econometric Analysis Of Cross-Section And Panel Data. 2nd Edition. MIT Press. Another Excellent (but Advanced) Reference For Some Of The Course Material Is Van Der Vaart, A. W. (1998). Asymptotic Statistics. Cambridge University Press. That Book Is Far Beyond The Scope Of Econ672 But Will Be Used Extensively In Econ678 ... 1th, 2024 ECON 515 - Econometric Analysis II 3. Review Of Linear Regression Analysis (Chapter 2-4) 4. Heteroskedasticity (Chapter 8) 5. More On Specification And Data Issues (Chapter 9) II. Advanced Topics 6. Pooling Cross Sections Across Time: Simple Panel Data Methods (Chapter 13) 7. Advanced Panel Data Methods (Chapter 14) 8. Instrumental Variables Estimation And Two Stage Least Squares ... 3th, 2024.

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Appendix A: Econometric Analysis Of Mortgages Was Applied When Estimating The Prepayment-rate Model. The Loan Was Censored—i.e., Removed—upon The Onset Of A Delinquency That Lead To A Claim Without Any Intervening Correction To A Current-pay Status. A Separate Claim-rate Model Was Estimated That Accounted For The Censoring 3th, 2024

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