

<<计量经济学导论>>

图书基本信息

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## <<计量经济学导论>>

### 内容概要

本书从计量经济学的使用者的视角来讲授计量经济学的基础知识。

全书按照所分析数据的类型不同而把计量经济学分为横截面数据篇和时间序列数据篇。

本书的第一篇，便是在随机抽样的假定下，对横截面数据进行多元回归分析的问题。

在第2章简要介绍简单回归模型之后，便直接开始进行多元回归分析。

多元回归分析也是从估计和推断的基本程序出发，逐步过渡到对OLS的渐近性质、回归元的选择、定性因变量模型等专题的讨论，最后又对异方差性、模型误设和数据缺失等违背经典假定的极端情形进行了深入探讨，从而使学生能深刻理解在各种复杂的研究环境中如何利用多元回归分析技术。

本书语言简明，计量理论与实际案例配合得当，非常适用于经济学、管理学、政治学、社会学等人文社会科学专业本科生一学期计量经济学课程教材。

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### 作者简介

杰弗瑞·M·伍德里奇 (Jeffrey M. Wooldridge)，1982年在加州大学伯克利分校获计算机科学与经济学学士学位，1986年在加州大学圣地亚哥分校获经济学博士学位。

博士毕业后被麻省理工学院聘为经济学助教，5年间有3次获得MIT年度优秀研究生教师的荣誉，并获得斯隆研究奖及《计量经济理论》和《应用计量经济学》杂志颁发的优秀论文奖。

自1991年受聘密歇根州立大学学校杰出教授以来，在计量经济学期刊上发表专业论文20多篇，出版两本颇有影响的教材（另一本是《横截面数据与综列数据的计量分析》）。

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Chapter 1 discusses the scope of econometrics and raises general issues that result from the application of econometric methods . Section 1 . 3 examines the kinds of data sets that are used in business , economics , and other social sciences . Section 1 . 4 provides an intuitive discussion of the difficulties associated with the inference of causality in the social sciences .

1 . 1 WHAT IS ECONOMETRICS? Imagine that you are hired by your state government to evaluate the effectiveness of a publicly funded job training program . Suppose this program teaches workers various ways to use computers in the manufacturing process . The twenty-week program offers courses during nonworking hours . Any hourly manufacturing worker may participate , and enrollment in all or part of the program is voluntary . You are to determine what , if any , effect the training program has on each worker's subsequent hourly wage . Now, suppose you work for an investment bank . You are to study the returns on different investment strategies involving short-term U . S . treasury bills to decide whether they comply with implied economic theories . The task of answering such questions may seem daunting at first . At this point , you may only have a vague idea of the kind of data you would need to collect . By the end of this introductory econometrics course , you should know how to use econometric methods to formally evaluate a job training program or to test a simple economic theory . Econometrics is based upon the development of statistical methods for estimating economic relationships , testing economic theories , and evaluating and implementing government and business policy . The most common application of econometrics is the forecasting of such important macroeconomic variables as interest rates , inflation rates, and gross domestic product . While forecasts of economic indicators are highly visible and often widely published , econometric methods can be used in economic areas that have nothing to do with macroeconomic forecasting . For example , we will study the effects of political campaign expenditures on voting outcomes . We will consider the effect of school spending on student performance in the field of education . In addition , we will learn how to use econometric methods for forecasting economic time series . Econometrics has evolved as a separate discipline from mathematical statistics because the former focuses on the problems inherent in collecting and analyzing nonexperimental economic data . Nonexperimental data are not accumulated through controlled experiments on individuals , firms , or segments of the economy . ( Nonexperimental data are sometimes called observational data to emphasize the fact that the researcher is a passive collector of the data . ) Experimental data are often collected in laboratory environments in the natural sciences , but they are much more difficult to obtain in the social sciences . While some social experiments can be devised , it is often impossible , prohibitively expensive , or morally repugnant to conduct the kinds of controlled experiments that would be needed to address economic issues . We give some specific examples of the differences between experimental and nonexperimental data in Section 1 . 4 . Naturally, econometricians have borrowed from mathematical statisticians whenever possible . The method of multiple regression analysis is the mainstay in both fields , but its focus and interpretation can differ markedly . In addition , economists have devised new techniques to deal with the complexities of economic data and to test the predictions of economic theories .

1 . 2 STEPS IN EMPIRICAL ECONOMIC ANALYSIS Econometric methods are relevant in virtually every branch of applied economics . They come into play either when we have an economic theory to test or when we have a relationship in mind that has some importance for business decisions or policy analysis . An empirical analysis uses data to test a theory or to estimate a relationship . How does one go about structuring an empirical economic analysis? It may seem obvious , but it is worth emphasizing that the first step in any empirical analysis is the careful formulation of the question of interest . The question might deal with testing a certain aspect of an economic theory, or it might pertain to testing the effects of a government policy . In principle , econometric methods can be used to answer a wide range of questions . In some cases , especially those that involve the testing of economic theories , a formal economic model is constructed . An economic model consists of mathematical equations that describe various relationships . Economists are well-known for their building of models to describe a vast array of behaviors . For example , in

intermediate microeconomics , individual consumption decisions , subject to a budget constraint , are described by mathematical models . The basic premise underlying these models is utility maximization . The assumption that individuals make choices to maximize their well-being , subject to resource constraints , gives us a very powerful framework for creating tractable economic models and making clear predictions . In the context of consumption decisions , utility maximization leads to a set of demand equations . In a demand equation , the quantity demanded of each commodity depends on the price of the goods , the price of substitute and complementary goods , the consumer's income , and the individual's characteristics that affect taste . These equations can form the basis of an economic analysis of consumer demand . Economists have used basic economic tools , such as the utility maximization framework , to explain behaviors that at first glance may appear to be noneconomic in nature . A classic example is Becker's ( 1968 ) economic model of criminal behavior . . . .

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