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Introduction to **Econometrics**

FOURTH EDITION

James H. Stock • Mark W. Watson



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Rescuing Econometrics Duo Qin,2023-12-01 Haavelmo's 1944 monograph *The Probability Approach in Econometrics* is widely acclaimed as the manifesto of econometrics. This book challenges Haavelmo's probability approach, showing how its use is delivering defective and inefficient results and argues for a paradigm shift in econometrics towards a full embrace of machine learning with its attendant benefits. Machine learning has only come into existence over recent decades, whereas the universally accepted and current form of econometrics has developed over the past century. A comparison between the two is however striking. The practical achievements of machine learning significantly outshine those of econometrics, confirming the presence of widespread inefficiencies in current econometric research. The relative efficiency of machine learning is based on its theoretical foundation and particularly on the notion of Probably Approximately Correct (PAC) learning. Careful examination reveals that PAC learning theory delivers the goals of applied economic modelling research far better than Haavelmo's probability approach. Econometrics should therefore renounce its outdated foundation and rebuild itself upon PAC learning theory so as to unleash its pent-up research potential. The book is catered for applied economists, econometricians, economists specialising in the history and methodology of economics, advanced students, philosophers of social sciences. [Introduction to Econometrics](#) James H. Stock, Mark W. Watson, 2003. Designed for a first course in introductory econometrics, *Introduction to Econometrics* reflects modern theory and practice with interesting applications that motivate and match up with the theory to ensure students grasp the relevance of econometrics. Authors James H. Stock and Mark W. Watson integrate real world questions and data into the development of the theory with serious treatment of the substantive findings of the resulting empirical analysis. **American Book Publishing Record**, 2006. *Unit Root Tests in Time Series Volume 2* K. Patterson, 2012-07-05. Testing for a Unit Root is now an essential part of time series analysis but the literature on the topic is so large that knowing where to start is difficult even for the specialist. This book provides a way into the techniques of unit root testing, explaining the pitfalls and nonstandard cases using practical examples and simulation analysis. *Baltic Forestry*, 2006. [Moving Beyond Non-Informative Prior Distributions: Achieving the Full Potential of Bayesian Methods for Psychological Research](#) Christoph Koenig, Sarah Depaoli, Haiyan Liu, Rens Van De Schoot, 2022-02-01. [Pearson Etext Introduction to Econometrics -- Access Card](#) James Stock, Mark Watson, 2020-06-03. [Books in Print Supplement](#), 2002.

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