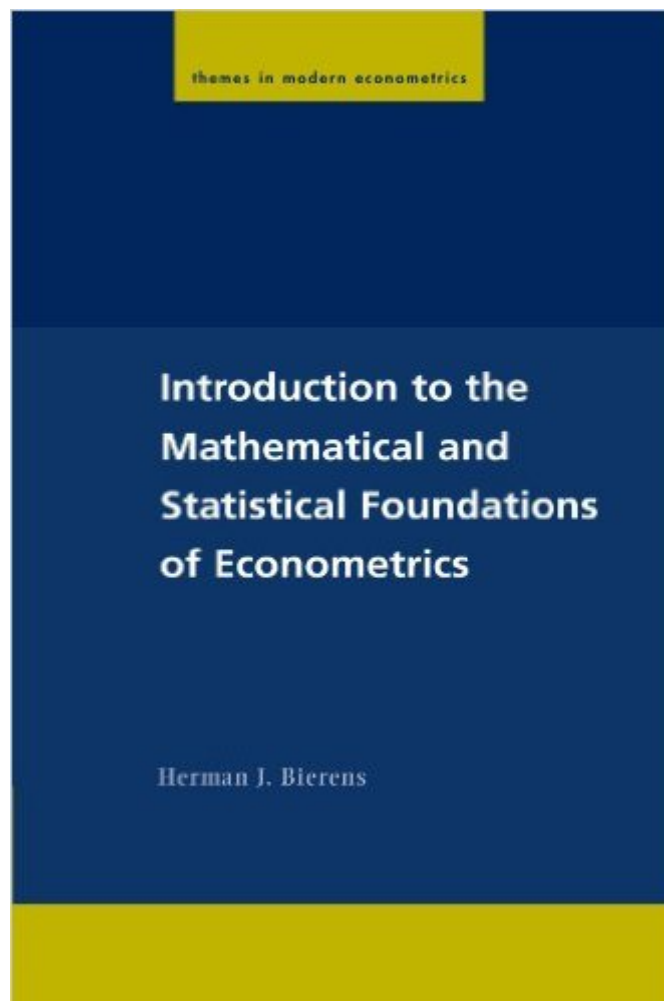


The book was found

Introduction To The Mathematical And Statistical Foundations Of Econometrics (Themes In Modern Econometrics)



Synopsis

The focus of this book is on clarifying the mathematical and statistical foundations of econometrics. Therefore, the text provides all the proofs, or at least motivations if proofs are too complicated, of the mathematical and statistical results necessary for understanding modern econometric theory. In this respect, it differs from other econometrics textbooks.

Book Information

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Customer Reviews

This book is a very well written introduction to the probability and measure foundations of econometrics. It provides a good balance between rigor and intuition. I believe that everyone interested in this subject should read this book, since it provides the necessary tools to understand the language and the tools necessary to understand papers in this field. There are two other books that I think that are very related to this book: An introduction to Econometric theory - Gallant and Asymptotic theory for econometricians - White. An introduction to Econometric theory - Gallant covers about the same subject, but it is more introductory. This can be used as a companion book. Asymptotic theory for econometricians - White is very different. It requires a little more knowledge than the books above and it has a very different presentation. It starts with some introduction to some definitions and theorems of measure theory such as consistency, law of large numbers and asymptotic normality and then it goes to the real thing. Based on the framework of linear regression, it analyses the impact of relaxing some of the assumptions of this model. This is amazing and brings a lot of intuition.

I have been searching for a real solid introduction to statistics for a long time. And this book is the most in-depth yet readable book so far. It covers advanced topics in statistics such as the F and t distribution formulas, the convergence theorems, the sigma-algebra, and knowledge in matrix, where there is a whole section on determinants! If you are a serious student in Statistics, Econometrics or Quantitative Finance, I suggest you must have this book along with you as "what-is" reference, since most schools nowadays bypass these fundamental knowledge in courses and hinder your understanding of the whole structure.

Excellent condition. Nice paper and printing.

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