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exercises are solved using several econometric software packages and are available in the Solution Manual. This book is by no means an applied econometrics text, and the reader should consult Berndt's (1991) textbook for an excellent treatment of this subject. Instructors are encouraged to get other data sets from the internet or

Hayashi Econometrics

Datasets for Econometrics Marc Nerlove, "Returns to Scale in Electricity Supply" (the paper covered in Section 1.7 of Econometrics) -- Here is a scanned file in 7 installments (made available here with a full blessing of Marc Nerlove): pp. 167-71 (about 1.37Mb) pp. 172-76 (about 1.46Mb) ...

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Preface This manual provides solutions to selected exercises from each chapter of the 4th edition of Econometrics by Badi H. Baltagi. Eviews and Stata as well as SASr programs are provided for the empirical exercises.

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