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edition, By J Johnston (McGraw- Hill, New
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Linear Regression Model | Shalabh, IIT
Kanpur 7 When 2 is known, then the
distribution of $(Y - \hat{Y}) / \sigma_{\hat{Y}}$ is $(0,1).N$
So the $100(1 - \alpha)\%$ prediction interval for
 (Y) is obtained as $\hat{Y} \pm t_{\alpha/2, n-2} \sigma_{\hat{Y}}$
which gives the prediction interval for
 (Y) as

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to Econometrics | Shalabh, IIT Kanpur 4
3. Panel data: The panel data are the
data from a repeated survey of a single
(cross-section) sample in different
periods of time. 4. Dummy variable data
When the variables are qualitative in
nature, then the data is recorded in the

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form of the indicator function.

Chapter 1 Introduction to Econometrics

Chapter 4 includes diagnostic checking of models and the trick of introducing dummy variables into the model to handle dichotomous and categorical variables. The material becomes more difficult and there is an increase in the mathematical sophistication in Chapter 5.

Econometric Methods - 2nd Edition: Johnston, J: Amazon.com ...

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Amazon.com: Customer reviews: Econometric methods

This is the fourth edition of a highly respected and widely used text on econometric methods. The authors cover regression, correlation and least squares in Chapter 1, starting with the simplest linear regression involving a single regressor variable.

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