



# Introduction to Econometrics

By G. S. Maddala

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Introduction to Econometrics has been significantly revised to include new developments in the field. The previous editions of this text were renowned for Maddala's clear exposition and the presentation of concepts in an easily accessible manner.

### Features:

- \* New chapters have been included on panel data analysis, large sample inference and small sample inference
- \* Chapter 14 Unit Roots and Cointegration has been rewritten to reflect recent developments in the Dickey-Fuller (DF), the Augmented Dickey-Fuller (ADF) tests and the Johansen procedure
- \* A selection of data sets and the instructor's manual for the book can be found on our web site

### Comments on the previous edition:

'Maddala is an outstanding econometrician who has a deep understanding of the use and potential abuse of econometrics...'

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'The second edition is well written and the chapters are focused and easy to follow from beginning to end. Maddala has an outstanding grasp of the issues, and the level of mathematics and statistics is appropriate as well.'



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### Editorial Review

#### From the Back Cover

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#### About the Author

G.S. MADDALA passed away in June 1999 and had been a leading figure in the econometrics profession for more than three decades. At the time of his death, he held the University Eminent Scholar Professorship in the Department of Economics at Ohio State University. His previous university affiliations include Stanford University, University of Rochester and University of Florida.

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