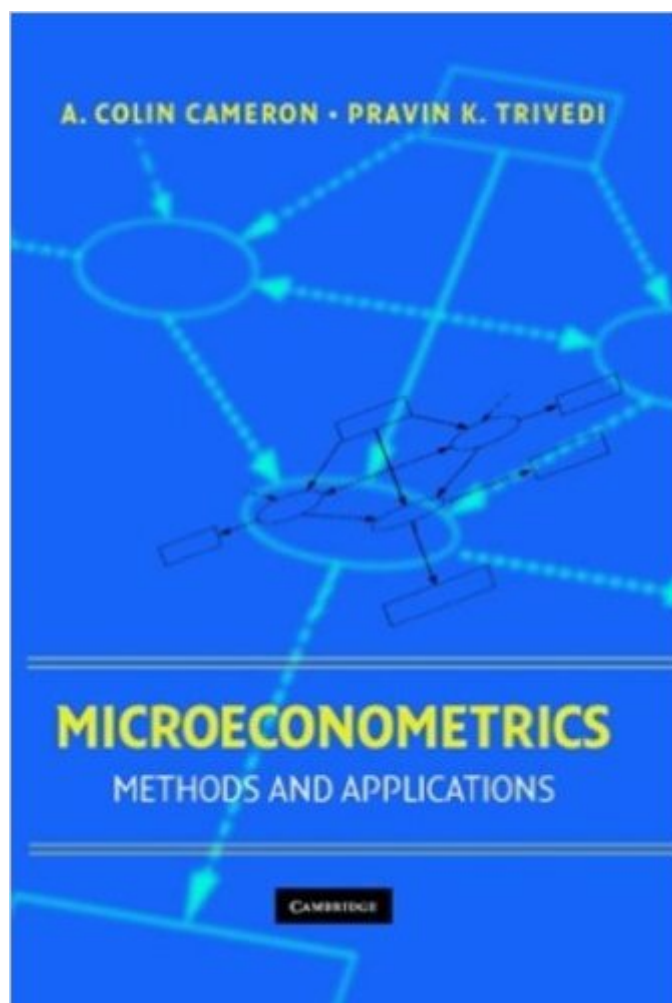


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Microeconometrics: Methods And Applications



Synopsis

This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

Book Information

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Customer Reviews

I am using this text to teach a first-year graduate course in econometrics (following a mathematical stats course) at the University of Florida. Myself and my students have been very happy with the intuitive approach of the book, and I have personally appreciated the good end-of-chapter problems that I can assign to my students. This is a GREAT addition to my library and should be on the shelf of any grad student who works with data.

This book will probably not supercede Wooldridge as the standard text for panel and cross-sectional

econometrics. However, it will prove more useful for the student and practitioner as I think this book is more practical. There is extensive coverage of data and of techniques like bootstrapping, that you will not find in Wooldridge. The sheer volume of material presented should be sufficient to get you going in just about any area you will encounter in the field. I think that this book should be used in conjunction with Wooldridge and should be a part of your library.

The book is useful for current line of microeconomic research. However, its presentation is similar to Greene (Econometrics Analysis). So if you are not comfortable with Green this text will not be best for you.

I am a graduate student doing applied Microeconomics. I'm working with data and encounter numerous tricky problems, such as instrumental variables, panel data analysis, bootstrapping etc. This book has some info on everything and provides a wonderful comprehensive starting point. Do yourself a favor and get this book instead of looking for info on the internet! Much more clear than "Econometric Analysis" by Greene for applied work.

If you want a book for microeconometrics such than whenever you need to look at a topic or subjects related to a topic, this is your book. If you need a very deep and comprehensive discussion about a topic, you need more than this. It may be not sufficient, but for sure it is a necessary book for anyone who does applied econometrics. I enjoy reading this book.

if you are interested in empirical econometrics, this is your book. make sure you keep track of those who borrow it though. mine was borrowed by so many people that i cant locate it any more. unfortunately this book doesn't come equipped with "find my book" like iPhones.

Cameron and Trivedi provide a thorough treatment of microeconometrics. Some have stated that it is not advanced enough, but for those economists who really focus on applied work and need a handbook that seems to cover nearly everything this book is an excellent selection. The math, while sometimes dense, is typically very accesible for those who have had some previous training in econometrics and mathematical economics. If you have little training in econometrics I recommend Wooldridge's Introductory Econometrics, but I still recommend Cameron and Trivedi's Microeconometrics using Stata. Paired with their Stata text on the same topic, these two books, along with Wooldridge, provide foundational and advanced theory and a cookbook for applying

methods!

This is a very useful "cookbook", which includes not only the standard parametric models (linear and nonlinear), but also basics of non-parametric and semi-parametric estimation. Also, foundations are laid out for important topics such as bootstrap, measurement error, program evaluation, clustering and stratification. These are all topics which turn out to be crucial for applied work, but which are usually left out of most/all textbooks. Overall, I am happy this book came out. So, what's my problem with it? Well, I have only used a few sections, so far, but I have been quite surprised to notice that some sections are pretty much COPIED word by word from the corresponding (duly quoted) source. For instance, try to read the section on regression discontinuity, and compare those pages with the original article by W. Van der Klaauw. Or, the section on clustering and stratification is pretty much taken from Deaton's *The Analysis of Household Surveys* (a great book for applied economists, by the way, especially those interested in micro-development economics). The section on stratified sampling seems to be pretty much copied from Wooldridge's textbook on cross section and panel data (another highly recommended textbook). I have not studied the whole book, but I suspect that other parts may suffer from the same problem. Every textbook will HAVE TO rely on countless sources, of course, but I still find a bit unsettling the fact that the authors didn't make any effort to re-elaborate or at least re-word whole paragraphs. This is quite unusual, and to me not acceptable. Still, this book feels like a very useful set of lecture notes on applied econometrics, and I would gladly give five stars for usefulness.

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