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Bijan Rafailzadeh, Jan Kmenta



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Forthcoming Books Rose Arny, 2003 Vocational-technical Learning Materials Bruce Reinhart, 1974 *Solutions Manual to Elements of Econometrics* Bijan Rafailzadeh, Jan Kmenta, 1997 Out of print for years this classic econometrics text is once again available Solutions Manual for Econometrics Badi H. Baltagi, 2013-03-14 This manual provides solutions to selected exercises from each chapter of Econometrics by Badi H Baltagi starting with Chapter 2 For the empirical exercises some SAS programs are provided to replicate the results Most graphs are plotted using EViews Some of the problems and solutions are obtained from Econometric Theory ET and these are reprinted with the permission of Cambridge University Press I would like to thank Peter C B Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession I would also like to thank my colleague James M Griffin for providing many empirical problems and data sets I have also used three empirical data sets from Lott and Ray 1992 The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles Some journals authors provide data sets upon request or are readily available on the web Other empirical examples are given in Lott and Ray 1992 and Berndt 1991 Finally I would like to thank my students Wei Wen Xiong Ming Jang Weng

and Kiseok Nam who solved several of these exercises Please report any errors typos or suggestions to Badi H Baltagi
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