Introduction to Econometrics

By G. S. Maddala, Kajal Lahiri

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Now in its fourth edition, this landmark text provides a fresh, accessible and well-written introduction to the subject. With a rigorous pedagogical framework, which sets it apart from comparable texts, the latest edition features an expanded website providing numerous real life data sets and examples.

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Editorial Review

From the Back Cover

Maintaining G.S. Maddala's brilliant expository style of cutting through the technical superstructure to reveal only essential details, while retaining the nerve centre of the subject matter, Professor Kajal Lahiri has brought forward this new edition of one of the most important textbooks in its field.

The new edition continues to provide a large number of worked examples, and some shorter data sets. Further data sets and additional supplementary material to assist both the student and lecturer are available on the companion website www.wileyeurope.com/college/maddala

New features for the fourth edition:

- Chapters 5 and 6, on Heteroscedasticity and Autocorrelation, now reflect the latest professional practice in dealing with these common variations of the basic regression model.
- Chapter 10 includes extensive discussion on diagnostic checking in linear models, various nested and non-nested model selection procedures, specification testing, data transformations, and tests for non-normality.
- The first three chapters of Part III cover an introduction to time-series analysis, including the Box–Jenkins approach, forecasting and seasonality, models of expectations and distributed lag models, and vector auto-regressions, unit roots, and cointegration.
- Chapters 15 and 16 cover, respectively, the latest developments in panel data analysis and various re-sampling methods for use in small sample inference.

About the Author

G.S.Maddala was one of the leading figures in field of econometrics for more than 30 years until he passed away in 1999. At the time of his death, he held the University Eminent Scholar Professorship in the Department of Economics at Ohio State University. His previous affiliations include Stanford University, University of Rochester and University of Florida.

Kajal Lahiri is Distinguished Professor of Economics, and Health Policy, and Management and Behaviour at the State University of New York, Albany where he is also Director of the Econometric Research Institute. Professor Lahiri is an Honorary Fellow of the International Institute of Forecasters.

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