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MTH 785 : Econometric Theory
Econometrics | Chapter 1 | Introduction 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 form of the indicator function.

Chapter 1 Introduction to Econometrics
The Generalized Method of Moments approach is introduced in section 4. The second part of the chapter focuses on econometric models and applications of these three estimation methods. Section 5 is devoted to time series models. We study both univariate and multivariate models.

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