

# Introduction to Econometrics with R

Christoph Hanck, Martin Arnold,  
Alexander Gerber & Martin Schmelzer

glm()

ivreg()

arima()

lm()

forecast()

coeftest()

```
## Call:  
## lm(formula = score ~ STR, data = CASchools)
```

$$\hat{\beta}_1 \xrightarrow{p} \beta_1 + \rho_{X,u} \frac{\sigma_u}{\sigma_X}$$

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{\sum_{i=1}^n (X_i - \bar{X})^2}$$

```
## Multiple R-squared: 0.05124,
```

```
Adjusted R-squared: 0.04897
```

$$F = \frac{(SSR_{\text{res}} - SSR_{\text{unres}})/q}{SSR_{\text{unres}}/(n - k - 1)}$$

```
## Residual standard error: 18.58
```

```
## Residuals:  
##      Min       1Q   Median  
## -47.727 -14.251  0.483
```

$$t = \frac{\hat{\beta}_1 - \beta_{1,0}}{SE(\hat{\beta}_1)}$$

```
## F-statistic: 22.58 on 1 and 418 DF, p-value: 2.783e-06
```

$$\sigma_{\hat{\beta}_1}^2 = \frac{1}{n} \frac{\text{Var}[(X_i - \mu_X) u_i]}{[\text{Var}(X_i)]^2}$$

$$\frac{Z}{\sqrt{W/M}} \sim t_M$$

# An Introduction To Econometrics

**Jeffrey M. Wooldridge**



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one semester course can be based on Chapters one through five omitting the appendices to these chapters and a few sections in some of the chapters so indicated This would acquaint the student with the basic theory of the general linear model some of the problems often encountered in empirical research and some proposed solutions For such a course I should also recommend a brief excursion into Chapter seven logit and probit analysis in view of the increasing availability of data sets for which this type of analysis is more suitable than that based on the general linear model *An Introduction to Econometrics* Michael James Charles Surrey, 1974

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