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*Econometrics* is part of statistics, but Stock and Watson contains few theorems and proofs are swept into appendices. Some people might find this comforting, but I find it incredibly frustrating. My old textbooks from probability theory are much more helpful than this book.

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Welcome to the Companion Website for Stock and Watson's Introduction to Econometrics, Third Edition and Introduction to Econometrics, Third Edition Update! Please use the links on the left to access the student resources. This site contains: Data for Empirical Exercises and Test Bank (new data provided for the Third Edition Update)

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Student resources for Stock and Watson's Introduction to Econometrics, 4th Edition. Miscellaneous. Office: 194 Julis Romo Rabinowitz Building. Mailing address: Department of Economics. Julis Romo Rabinowitz Building. Princeton University. Princeton, NJ 08544. Phone: 609-258-4811.

*Mark W. Watson*

Designed for a first course in introductory econometrics, Introduction to Econometrics, reflects modern theory and practice, with interesting applications that motivate and match up with the theory...

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