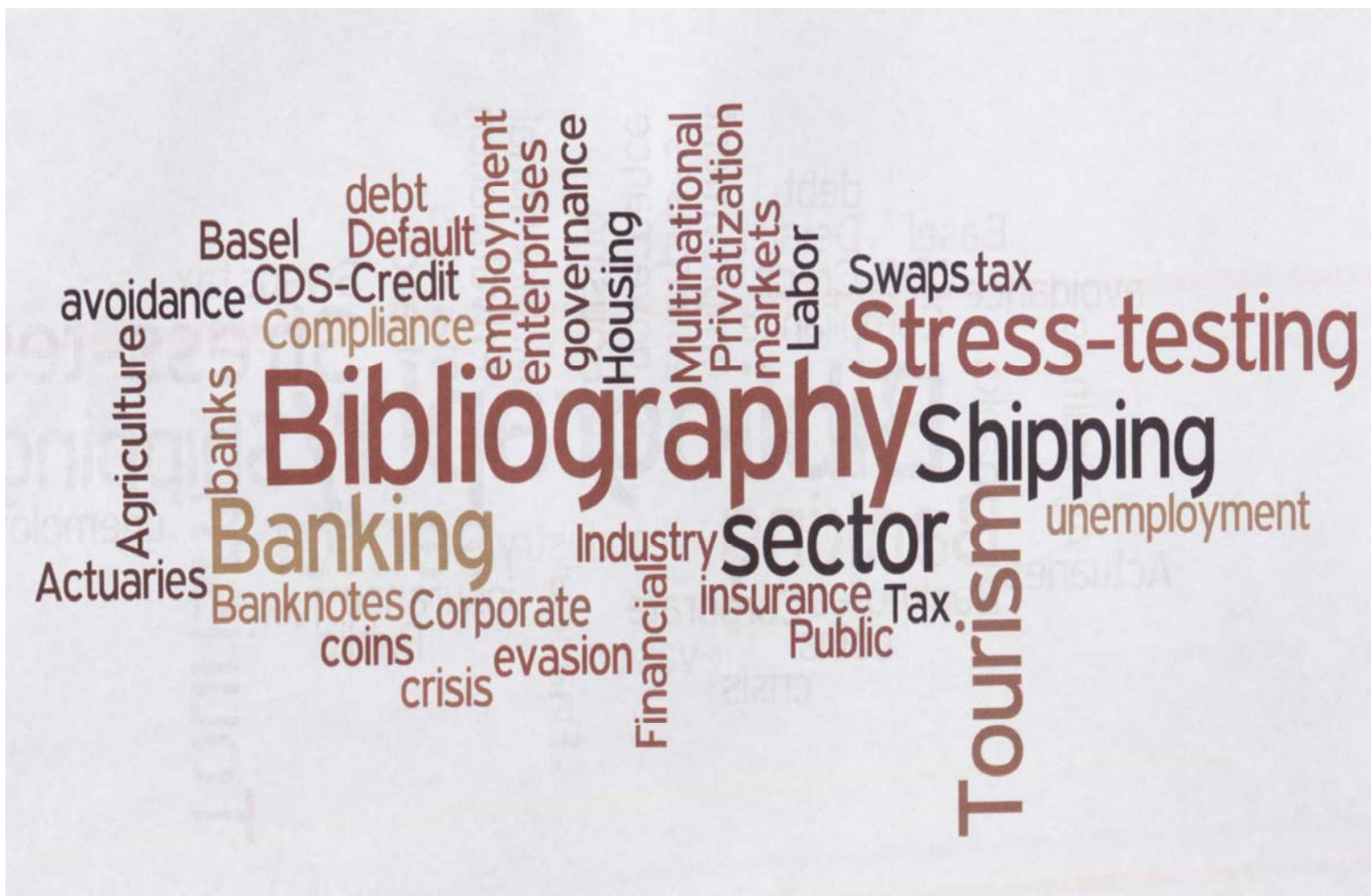


BIBLIOGRAPHY

ISSUE 28, OCTOBER-NOVEMBER 2013

Econometrics



Tables of contents

| | |
|--|----|
| Introduction..... | 2 |
| I. Print collection of the Library..... | 3 |
| I.1 Monographs | 3 |
| I.2 Periodicals..... | 33 |
| II. Electronic collection of the Library | 35 |
| II.1 Full text articles | 35 |
| III. Resources from the World Wide Web | 59 |
| IV. List of topics published in previous issues of the <i>Bibliography</i> | 61 |

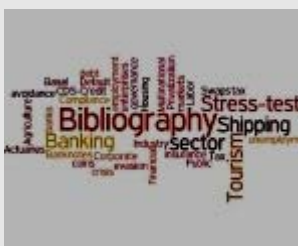


Image cover: It has created through the website <http://www.wordle.net>

All the issues are available at the internet:

<http://www.bankofgreece.gr/Pages/el/Bank/Library/news.aspx>

Bank of Greece / Centre for Culture, Research and Documentation / Library Unit /
21 El. Venizelos, 102 50 Athens / library@bankofgreece.gr/
Tel. 210 320 2446, 2522 / *Bibliography: bimonthly electronic edition, Issue 28, September-October 2013*

Contributors: E. Semertzaki, M. Gavriili, A. Nadali

Introduction

The **Bibliography** – the bimonthly electronic publication of the Library - aims to reveal the print and electronic collection of the Library with documentation mainly related with the current economic and banking topics. The purpose of the publication is to create subject tools which will be utilized as an aggregation of resources, prepared proactively for the researcher and everyone interested in each individual topic.

The topic of the 28th issue of the **Bibliography** is *Econometrics*¹.

The first section of the current issue includes bibliographic references of books and periodicals from the print collection of the Library. The oldest book is dated in 1953. The second section includes a selection of articles deprived from the electronic resources of the Library. The older article is dated in 1933. The last section includes a selection of internet resources.

Athens, October 2013

¹ Econometrics aims to give empirical content to economic relations for testing economic theories, forecasting, decision making, and for *ex post* decision/policy evaluation (Source: The new Palgrave dictionary of economics, 2nd ed., v.2, 2008)

I. Print collection of the Library

I.1 Monographs

The following bibliographic references are arranged in chronological order.

2013

Introductory econometrics: a modern approach / Jeffrey M. Wooldridge -- 5th ed. -- Australia: South-Western/Cengage Learning, 2013 -- xxvii, 878 p. : col. ill. ; 23 cm.
Main Library [330.015 195 /W882-I/ED.5](#)

2012

Econometric analysis / William H. Greene -- 7th ed. -- Harlow: Pearson, c2012 -- 1038 p. : 24 cm.
Main Library [330.015 195 /G799-E/ED.7](#)

Econometric modelling with time series: specification, estimation and testing / Vance Martin, Stan Hurn, David Harris -- Cambridge: Cambridge University Press, 2012 -- xxxv, 887 p. : ill. ; 25 cm. -- (Themes in modern econometrics)
Main Library [330.015 195 5 /M3631-E](#)

Fundamentals of applied econometrics / by Richard Ashley -- Hoboken, NJ: Wiley, c2012 -- xxv, 710 p. : ill. ; 24 cm.
Main Library [330.015 195 /AS356-F](#)

A guide to modern econometrics / Marno Verbeek -- 4th ed. -- Chichester: John Wiley & Sons, 2012 -- xv, 497 p. : ill. ; 25 cm.
Main Library [330.015 195 /V581-G/ED.4](#)

Introduction to econometrics / James H. Stock, Mark W. Watson -- 3rd ed. -- Boston: Pearson, 2012 -- 827 p. : ill. ; 24 cm. -- (The Pearson series in economics)
Main Library [330.015 195 /ST621-I/ED.3](#)

2011

Advanced econometric theory / John S. Chipman -- London: Routledge, 2011 -- xiv, 393 p. : ill. ; 25 cm. -- (Routledge advanced texts in economics and finance, 14)
Main Library [330.015 195 /C4599-A](#)

Applied econometrics / Dimitrios Asteriou, Stephen G. Hall -- 2nd ed. -- New York: Palgrave Macmillan, c2011 -- xxviii, 499 p. : ill. ; 25 cm.
Main Library [330.015 195 /AS82-AE/ED.2](#)

Econometrics / Badi H. Baltagi -- 5th ed. -- Berlin: Springer-Verlag, c2011 -- xv, 410 p. : ill. ; 26 cm.
Main Library [330.015 195 /B197-EC/ED.5](#)

Foundations of mathematical and computational economics / Kamran Dadkhah -- 2nd ed. -- New York: Springer, c2011 -- 542 p. ; 24 cm.
Main Library [330.015 1 /D125-F/ED.2](#)

Histories on econometrics / edited by Marcel Boumans, Ariane Dupont-Kieffer and Duo Qin Durham -- [N.C.]: Duke University Press, 2011 -- vi, 354 p. : 24 cm. -- (History of political economy. Annual supplement ; 2011)
Main Library [330.015 195 /H62952](#)

Introduction to econometrics / Christopher Dougherty -- 4th ed. -- Oxford: Oxford University Press, c2011 -- xvii, 573 p. : ill. ; 25 cm.
Main Library [330.015 195 /D732-I/ED.4](#)

2010

Analysis of financial time series / Ruey S. Tsay -- 3rd ed. -- Cambridge, Mass.: Wiley, c2010 -- xxiii, 677 p. : ill. ; 25 cm. -- (Wiley series in probability and statistics)
Main Library [332.015 195 /T782-A/ED.3](#)

Econometric analysis of cross section and panel data / Jeffrey M. Wooldridge -- 2nd ed. -- Cambridge, Mass.: MIT Press, c2010 -- xxvii, 1064 p. : ill. 24 cm.
Main Library [330.015 195 /W913-E/ED.2](#)

Handbook of financial econometrics / edited by Yacine Ait-Sahalia, Lars Peter Hansen -- Amsterdam: North-Holland/Elsevier, c2010- -- v. : ill. ; 25 cm. -- (Handbooks in finance)
Main Library [332.015 195 /H19134](#)

Volatility and time series econometrics: essays in honor of Robert F. Engle / edited by Tim Bollerslev, Jeffrey R. Russell and Mark W. Watson -- Oxford: Oxford University Press, 2010 -- xi, 419 p. : ill., maps ; 26 cm. -- (Advanced texts in econometrics)
Main Library [330.015 195 5 /V88](#)

2009

A companion to econometric analysis of panel data / by Badi H. Baltagi -- West Sussex: John Wiley & Sons, 2009 -- xii, 295 p. : ill. ; 25 cm.
Main Library [330.015 195 /B197-C](#)

Economic modeling and inference / Bent Jesper Christensen and Nicholas M. Kiefer -- Princeton, N.J.: Princeton University Press, c2009 -- xiv, 482 p. : ill. ; 24 cm.
Main Library [330.015 195 /C4621-E](#)

The economics of inaction: stochastic control models with fixed costs / Nancy L. Stokey -- Princeton: Princeton University Press, c2009 -- ix, 308 p. : ill. ; 25 cm.
Main Library [330.015 192 33 /ST678-E](#)

Introduction to econometrics / G.S. Maddala, Kajal Lahiri -- 4th ed. -- Chichester, West Sussex: John Wiley, c2009 -- xx, 634 p. : ill. ; 24 cm.
Main Library [330.015 195 /M179-I/ED.4](#)

Introductory econometrics: a modern approach / Jeffrey M. Wooldridge -- 4th ed. -- Australia: South-Western/CENGAGE learning, 2009 -- xx, 865 p. : ill. ; 24 cm.
Main Library [330.015 195 /W882-I/ED.4](#)

Mostly harmless econometrics: an empiricist's companion / Joshua D. Angrist and Jorn-Steffen Pischke, Angrist Joshua David -- Princeton, N.J.: Princeton University Press, c2009 -- xvii, 373 p. : ill. ; 23 cm.
Main Library [330.015 195 /AN482-M](#)

Time series data analysis using EViews / I Gusti Ngurah Agung -- Singapore: John Wiley & Sons (Asia), 2009 -- xx, 609 p. : ill. ; 24 cm. -- (Statistics in practice)
Main Library 519.55 /AG95-T

2008

Computational macroeconomics for the open economy / G. C. Lim and Paul D. McNelis -- Cambridge: MIT Press, c2008 -- xiv, 231 p. : ill. ; 24 cm.
Main Library 339.015 195 /L6285-C

Econometric analysis of panel data / Badi H. Baltagi -- 4th ed. -- Chichester: John Wiley & Sons, c2008 -- xiii, 351 p. : ill. ; 25 cm.
Main Library 330.015 195 /B197-E/ED.4

Econometrics / Badi H. Baltagi -- 4th ed. -- Berlin: Springer-Verlag, c2008 -- xv, 392 p. : ill. ; 26 cm.
Main Library 330.015 195 /B197-EC/ED.4

Exchange rates and macroeconomic dynamics / edited by Pavlos Karadeloglou and Virginie Terraza -- Basingstoke, Hampshire: Palgrave Macmillan, 2008 -- xii, 245 p. : ill. ; 23 cm. -- (Applied Econometrics Association series)
Main Library 332.456 /EX24-R

A guide to econometrics / Peter Kennedy -- 6th ed. -- Malden, MA: Blackwell Pub., 2008 -- xii, 585 p. : ill. ; 26 cm.
Main Library 330.015 195 /K35-G/ED.6

A guide to modern econometrics / Marno Verbeek -- 3rd ed. -- Chichester: John Wiley & Sons, c2008 -- xv, 472 p. : ill. ; 25 cm.
Main Library 330.015 195 /V581-G/ED.3

Introduction to econometrics / Gary Koop -- West Sussex: John Wiley & Sons Ltd, c2008 -- xi, 371 p. : ill. ; 24 cm.
Main Library 330.015 195 /K8378-I

Introductory econometrics for finance / Chris Brooks -- 2nd ed. -- Cambridge: Cambridge University Press, 2008 -- xxiv, 648 p. : ill. ; 25 cm.
Main Library 332.015 195 /B791-I/ED.2

Robustness / Lars Peter Hansen, Thomas J. Sargent -- Princeton, N.J.: Princeton University Press, c2008 -- xvii, 435 p. : ill. ; 27 cm.
Main Library 330.015 118 /H1982-R

2007

Εισαγωγή στην οικονομετρία / Γεωργίου Κ. Χρήστου -- 3η έκδ. -- Αθήνα: Gutenberg, 2007 -- 2 τ. : εικ. ; 25 εκ. + 1 CD-ROM (4 3/4 in.).
Main Library 330.015 195 /C467-E/ED.3

Μαθηματικές μέθοδοι στα οικονομικά: θεωρία και εφαρμογές / Αναστάσιος Π. Ξεπαπαδάς με τη συνεργασία Ιωάννη Χ. Γιαννίκου -- Αθήνα: Gutenberg, 2007-2009 -- 2 τ. : εικ. ; 25 εκ.
Main Library 330.015 1 /X26-M

Advances in monetary policy and macroeconomics / edited by Philip Arestis and Gennaro Zezza --Basingstoke: Palgrave Macmillan, 2007 -- xi, 306 p. : ill. ; 23 cm.
Main Library 339.53 /AD955

Applied econometrics: a modern approach using Eviews and Microfit / Dimitrios Asteriou and Stephen G. Hall -- Rev. ed. -- New York, NY: Palgrave Macmillan, 2007 -- xxv, 397 p. : fig., tabl. ; 25 cm.
Main Library 330.015 195 /AS82-AP/REV. ED.

Bayesian econometric methods / Gary Koop, Dale J. Poirier, Justin L. Tobias -- Cambridge: Cambridge University Press, 2007 -- xxi, 357 p. : ill. ; 26 cm. -- (Econometric exercises ; 7)
Main Library 330.015 195 42 /K8378-BA

Econometric modeling: a likelihood approach / David F. Hendry, Bent Nielsen -- Princeton, N.J.: Princeton University Press, 2007 -- xii, 365 p. ; 26 cm.
Main Library 330.015 195 /H385-E

Econometric modeling and inference / Jean-Pierre Florens, Velayoudom Marimoutou, Anne Peguin-Feissolle ; translated by Josef Perktold and Marine Carrasco ; foreword by James J. Heckman -- Cambridge: Cambridge University Press, 2007 -- xxi, 496 p. : ill. ; 24 cm. -- (Themes in modern econometrics)
Main Library 330.015 195 /F662-E

EViews 6 command reference --Irvine, CA: Quantitative Micro Software, LLC, 2007 -- 920 p. : ill. ; 23 cm.
Main Library Reference 519.55 /EV32-C

EViews illustrated: for version 6 / Richard Startz -- Irvine, CA: Quantitative Micro Software, LLC, 2007 -- 404 p. : ill. ; 23 cm.
Main Library Reference 519.55 /EV32 I

EViews 6 User's guide -- Irvine, CA: Quantitative Micro Software, LLC, 2007 -- 2 v. : ill. ; 23 cm.
Main Library Reference 519.55 /EV32

Introduction to econometrics / James H. Stock, Mark W. Watson -- 2nd ed. -- Boston: Pearson/Addison Wesley, 2007 -- xlii, 796 p. : ill.; 24 cm. -- (The Addison-Wesley series in econometrics)
Main Library 330.015 195 /ST621-I/ED.2

2006

Econometrics: a modern introduction / Michael Murray -- Pearson int. ed. -- Boston: Pearson Addison Wesley, 2006 -- xxxvi, 929 p. : ill ; 24 cm. -- (Addison-Wesley series in economics)
Main Library 330.015 195 /M961-E

The cointegrated VAR model: methodology and applications / Katarina Juselius -- Oxford: Oxford University Press, 2006 -- xx, 457 p. : ill. ; 26 cm. -- (Advanced texts in econometrics)
Main Library 330.015 156 3 /J98-C

An introduction to modern econometrics using Stata / Christopher F. Baum -- College Station, Tex.: Stata Press, 2006 -- xviii, 341 p. : ill. ; 24 cm.
Main Library 330.015 195 /B3271-I

Introductory econometrics: using Monte Carlo simulation with Microsoft Excel / Humberto Barreto, Frank M. Howland -- Cambridge: Cambridge University Press, 2006 -- xxiii, 774 p. ; 26 cm. + 1 CD-ROM (4 3/4 in.)
Main Library [330.015 195 /B2751-I](#)

Modern econometric analysis: surveys on recent developments / Olaf Hubler ; Joachim Frohn (editors) -- Berlin: Springer, c2006 -- vii, 230 p. ; 25 cm.
Main Library [330.015 195 /M7205](#)

Palgrave handbook of econometrics / edited by Terence C. Mills and Kenny Patterson ; foreword by Sir Clive Granger -- Basingstoke: Palgrave MacMillan, c2006 -- xxv, 1097 p. ; 24 cm. -- (v.1. Econometric theory)
Main Library [330.015 195 /P175](#)

Using econometrics: a practical guide / A.H. Studenmund -- 5th ed. -- Boston: Addison Wesley Pearson, c2006 -- xv, 639 p. ; 24 cm. -- (The Addison-Wesley series in economics)
Main Library [330.015 195 /ST933-U/ED.5](#)

2005

Analysis of financial time series / Ruey S. Tsay -- 2nd ed. -- Hoboken, N.J.: Wiley, 2005 -- xxi, 605 p. : ill. ; 24 cm. -- (Wiley series in probability and statistics)
Main Library [332.015 195 /T782-A/ED.2](#)

Contemporary Bayesian econometrics and statistics / John Geweke -- Hoboken, N.J.: John Wiley, c2005 -- xi, 300 p. ; 25 cm. -- (Wiley series in probability and statistics)
Main Library [330.015 195 42 /G337-C](#)

Econometrics / Stephen J. Schmidt -- Boston: McGraw-Hill Irwin, c2005 -- xv, 427 p. : ill. (some col.) ; 24 cm. + 1 CD-ROM (4 3/4 in.)
Main Library [330.015 195 /SCH525-E](#)

Generalized method of moments / Alastair R. Hall -- Oxford: Oxford University Press, 2005 -- xii, 400 p. : ill., tables ; 24 cm. -- (Advanced texts in econometrics)
Main Library [330.015 195 /H1401-G](#)

Introduction to applied econometrics / Kenneth G. Stewart -- Belmont, CA: Thomson Brooks/Cole, c2005 -- xxix, 913 p. : ill. ; 25 cm. + 1 CD-ROM (4 3/4 in.) -- (Duxbury applied series)
Main Library [330.015 195 /ST491-I](#)

Modelling non stationary economic time series: a multivariate approach / by Simon P. Burke and John Hunter-Burke -- Basingstoke: Palgrave MacMillan, c2005 -- vii, 253 p. ; 24 cm. -- (Palgrave texts in econometrics)
Main Library [330.015 195 /B9177-M](#)

Understanding econometrics / Dennis Halcoussis -- Mason, Ohio: Thomson/South-Western, c2005 -- xvii, 332 p. : ill. ; 25 cm.
Main Library [330.015 195 /H1292-U](#)

2004

Analysis of economic data / by Gary Koop -- 2nd ed. -- Hoboken, N.J.: John Wiley & Sons, 2004 -- xii, 241 p. ; 24 cm.

Main Library 330.015 195 /K8378-A/ED.2

Applied econometric time series / Walter Enders -- 2nd ed. -- Hoboken, N.J.: J. Wiley, 2004 -- xiv, 460 p. : ill. ; 24 cm. -- (Wiley series in probability and statistics)

Main Library 330.015 195 /ED24-A/ED.2

Applied time series econometrics / edited by Helmut Lutkepohl -- Cambridge: Cambridge University Press, c2004 -- xxv, 323 p. ; 24 cm. -- (Themes in modern econometrics)

Main Library 330.015 195 /AP586

Econometric methods with applications in business and economics / Christiaan Heij ... [et al.] -- Oxford: Oxford University Press, 2004 -- xxv, 787 p. : ill. ; 26 cm.

Main Library 330.015 195 /EC741-M

A guide to modern econometrics / Marno Verbeek -- 2nd ed. -- Chichester: John Wiley & Sons, 2004 -- xv, 429 p. : ill. ; 25 cm.

Main Library 330.015 195 /V581-G/ED.2

Introduction to the mathematical and statistical foundations of econometrics / Herman J. Bierens -- Cambridge: Cambridge University Press, c2004 -- xvii, 323 p. ; 24 cm. -- (Themes in modern econometrics)

Main Library 330.015 195 /B4776-I

2003

Οικονομετρία: βασική θεωρία και εφαρμογές / Ανδρέας Α. Ανδρικόπουλος -- 3η έκδ. -- Αθήνα: Εκδ. Ευγ. Μπένου, 2003 -- 2 τ. : εικ. ; 24 εκ.

Main Library 330.015 195 /AN28-O/ED.3

Advances in economics and econometrics: theory and applications: eighth World Congress / edited by Mathias Dewatripont, Lars Peter Hansen, Stephen J. Turnovsky -- Cambridge: Cambridge University Press, 2003 -- 3 v. : ill. ; 24 cm. -- (Econometric Society monographs ; 35-37)

Main Library 330.015 /AD224-EC

Basic econometrics / Damodar N. Gujarati -- 4th ed. -- New York: McGraw-Hill Inc., c2003 -- xxix, 1002 p. : tables, fig. ; 24 cm. + 1 CD-ROM

Main Library 330.015 195 /G896-B/ED.4

Bayesian econometrics / Gary Koop -- Chichester Hoboken, N.J.: J. Wiley, c2003 --- xiv, 359 p. : ill. ; 25 cm.

Main Library 330.015 195 42 /K8378 B

Dynamic economics: quantitative methods and applications / Jerome Adda and Russell Cooper -- Cambridge, UK: MIT Press, 2003 -- xi, 279 p. ; 24 cm.

Main Library 330.015 195 /AD21-D

Econometric analysis / William H. Greene -- 5th ed. -- New Jersey: Prentice-Hall International, c2003 -- xxx, 1026 p. ; 24 cm.

Main Library 330.015 195 /G799-E/ED.5

A Guide to econometrics / Peter Kennedy -- 5th ed. -- Malden, MA: Blackwell Publishing Ltd., c2003 -- xiii, 623 p. : ill. ; 23 cm.
Main Library [330.015 195 /K35-G/ED.5](#)

Introduction to econometrics / James H. Stock, Mark W. Watson -- International ed. -- Boston, MA: Addison-Wesley, c2003 -- xxxix, 696 p. : ill. (some col.) ; 24 cm. -- (The Addison-Wesley series in econometrics)
Main Library [330.015 195 /ST621-I](#)

Introductory econometrics: a modern approach / Jeffrey M. Wooldridge -- [2nd ed.] -- Australia: South-Western College Publishing, 2003 -- xxvii, 863 p. : ill. ; 24 cm.
Main Library [330.015 195 /W882-I/ED.2](#)

Panel data econometrics / Manuel Arellano -- Oxford: Oxford University Press, c2003 -- xii, 231 p. : ill. ; 24 cm. -- (Advanced texts in econometrics)
Main Library [330.015 195 /AR32-P](#)

Semiparametric regression for the applied econometrician / Adonis Yatchew -- Cambridge: Cambridge University Press, 2003 -- xvii, 213 p. ; 24 cm. -- (Themes in modern econometrics)
Main Library [330.015 195 36 /Y271-S](#)

2002

Analysis of financial time series / Ruey S. Tsay -- New York: Wiley, c2002 -- xii, 448 p. : ill. ; 25 cm. -- (Wiley series in probability and statistics)
Basement Information Systems [332.015 195 /T782-A](#)

Analysis of panel data / Cheng Hsiao -- 2nd ed. -- New York: Cambridge University Press, 2002 -- xii, 366 p. ; 24 cm. -- (Econometric Society monographs, 34)
Main Library [330.015 195 /H873-A/ED.2](#)

A concise introduction to econometrics: an intuitive guide / Philip Hans Franses -- Cambridge: Cambridge University Press, c2002 -- xi, 117 p. ; 23 cm.
Main Library [330.015 195 /F857-C](#)

Econometric analysis of cross section and panel data / Jeffrey M. Wooldridge -- Cambridge, Mass.: MIT Press, c2002 -- xxi, 752 p. ; 24 cm.
Main Library [330.015 195 /W913-E](#)

Econometrics / Badi H. Baltagi -- 3rd ed. -- Berlin: Springer-Verlag, 2002 -- xv, 401 p. : 25 cm.
Main Library [330.015 195 /B197-EC/ED.3](#)

Introductory econometrics for finance / Chris Brooks -- Cambridge: Cambridge University Press, c2002 -- xxv, 701 p. : ill. ; 26 cm.
Basement Information Systems [332.015 195 /B791-I](#)

Statistics and econometrics: methods and applications / Orley Ashenfelter, Phillip B. Levine David J. Zimmerman -- New York: Wiley, c2003 -- xix, 300 p. ; 24 cm.
Main Library [330.015 195 /AS824-S](#)

Applied macroeconometrics / Carlo A. Favero -- Oxford: Oxford University Press, 2001 -- xi, 282 p. ; 23 cm.

Main Library 339.015 195 /F118-A

A companion to theoretical econometrics / edited by Badi H. Baltagi -- Malden, Mass.: Blackwell, 2001 -- xviii, 709 p. : ill. ; 26 cm. -- (Blackwell companions to contemporary economics)

Main Library 330.015 195 /C736

Econometric analysis of panel data / Badi H. Baltagi -- 2nd ed. -- Chichester: John Wiley, c2001 -- x, 293 p. ; 25 cm.

Main Library 330.015 195 /B197-E/ED.2

The econometric analysis of seasonal time series / Eric Ghysels, Denise R. Osborn -- Cambridge: Cambridge University Press, c2001 -- xxi, 228 p. ; 24 cm. -- (Themes in modern econometrics)

Main Library 330.015 195 /G998-E

Econometrics / Franco Peracchi -- [New York]: Wiley, c2001 -- xxii, 679 p. ; 25 cm.

Main Library 330.015 195 /P426-E

Financial econometrics: problems models and methods / Christian Gourieroux -- Princeton, N.J.: Princeton University Press, c2001 -- xi, 513 p. : ill. ; 25 cm. -- (Princeton series in finance)

Main Library 330.015 195 /G715-F

GiveWin version 2: an interface to empirical modelling / Jurgen A. Doornik, David F. Hendry -- 3rd ed. -- London: Timberlake Consultants Ltd, c2001 -- xvii, 160 p. : ill. ; 24 cm.

Main Library 330.015 195 /D721-C/ED.3

Interactive Monte Carlo experimentation in econometrics using PcNaive 2 / Jurgen A. Doornik David F. Hendry -- London: Timberlake Consultants Ltd, c2001 -- xviii, 192 p. : ill. ; 24 cm.

Main Library 330.015 195 /D721-PC

Introduction to econometrics / G.S. Maddala -- 3rd ed. -- Chichester: John Wiley, c2001 -- - xxvii, 636 p. : ill. ; 24 cm.

Main Library 330.015 195 /M179-I/ED.3

Optimization heuristics in econometrics: applications of threshold accepting / Peter Winker -- Chichester: Wiley, c2001 -- xiii, 333 p. : ill. ; 24 cm. -- (Wiley series in probability and statistics)

Main Library 330.015 195 /W728-O

PcGive 10 / David Hendry, Jurgen A. Doornik -- 3rd ed. -- London: Timberlake Consultants Ltd, c2001 -- 3 v. ; 24 cm. -- (v.1. Empirical econometric modelling using PcGive 10 -- v.2. Modelling dynamic systems using PcGive 10 -- v.3. Econometric modelling using PcGive 10)

Main Library 330.015 195 /H385-P/ED.3

Undergraduate econometrics / R. Carter Hill, William E. Griffiths, George G. Judge -- 2nd ed. -- New York: John Wiley, c2001 -- xvi, 402 p. : ill. ; 26 cm.

Main Library 330.015 195 /H645-U

Using econometrics: a practical guide / A.H. Studenmund -- 4th ed. -- Boston: Addison-Wesley, c2001 -- xiv, 638 p. ; 24 cm. -- (The Addison-Wesley series in economics)
Main Library 330.015 195 /ST933-U/ED.4

2000

Analysis of economic data / by Gary Koop -- New York: John Wiley, c2000 -- xii, 226 p. : ill. ; 24 cm. + 1 computer disk (3 1/2 in.)
Main Library 330.015 195 /K8378-A

Econometric foundations / Ron C. Mittelhammer, George G. Judge, Douglas J. Miller -- Cambridge: Cambridge University Press, c2000 -- xxvii, 756 p. ; 23 cm. + 1 CD-ROM
Main Library 330.015 195 /M685-E

Econometric modeling: techniques and applications / edited by Sean Holly and Martin Weale -- Cambridge: Cambridge University Press, 2000 -- x, 296 p. ; 23 cm.
Main Library 339.509 41 /EC19

Econometric theory / James Davidson -- Oxford: Blackwell Publishers, 2000 -- xxv, 499 p. : ill. ; 25 cm.
Main Library 330.015 195 /D280-E

Econometrics / Fumio Hayashi -- Princeton, N.J.: Princeton University Press, c2000 -- xxiii, 683 p. : ill. ; 27 cm.
Main Library 330.015 195 /H3235-E

Econometrics: a practical approach / H.R. Seddighi, K.A. Lawler and A.V. Katos -- London: Routledge, 2000 -- xii, 396 p. ; 24 cm.
Main Library 330.015 195 /SE447-E

Econometrics of qualitative dependent variables / Cristian Gourieroux ; translated by Paul B. Klassen -- Cambridge: Cambridge University Press, 2000 -- x, 372 p. ; 23 cm. -- (Themes in modern econometrics)
Main Library 330.015 195 /G713-E

An introduction to applied econometrics: a time series approach / Kerry Patterson -- New York: Palgrave, c2000 -- xxvii, 795 p. : ill. ; 26 cm.
Main Library 330.015 195 /P317-I

Macroeconomics and the real world / edited by Roger E. Backhouse, Andrea Salanti -- Oxford: Oxford University Press, 2000 -- 2 v. : ill. ; 24 cm.
Main Library 339 /M2484-A

Nonlinear econometric modeling in time series: proceedings of the Eleventh International Symposium in Economic Theory / edited by William A. Barnett ... [et al.] - Cambridge: Cambridge University Press, 2000 -- xii, 227 p. : ill. ; 24 cm. -- (International symposia in economic theory and econometrics)
Main Library 330.015 195 /N812-E

Panel data econometrics: future directions-papers in honour of professor Pietro Balestra / edited by Jaya Krishnakumar, Elvezio Ronchetti -- Amsterdam: Elsevier, 2000 -- xix, 332 p. ; 21 cm. -- (Contributions to economic analysis ; 244)
Main Library 330.015 195 /P191

The political economy of monetary policy and wage bargaining: theory and econometric evidence / Juha Kilponen -- Helsinki: Bank of Finland, 2000 --174 p. ; 28 cm.
-- (Bank of Finland studies. E ;19)
[Main Library 332.46 /KI57-P](#)

Variants in economic theory: selected works of Hal R. Varian / Hal R. Varian -- Cheltenham: Edward Elgar, c2000 -- viii, 377 p. ; 25 cm. -- (Economists of the twentieth century)
[Main Library 330.092 /V299-V](#)

1999

Analysis of panels and limited dependent variable models: in honour of G. S. Maddala / edited by Cheng Hsiao ... [et al.] -- Cambridge: Cambridge University Press, 1999 -- x, 338 p. ; 25 cm.
[Main Library 330.015 195 /AN532](#)

Bayesian inference in dynamic econometric models / Luc Bauwens, Michel Lubrano, and Jean Francois Richard -- Oxford, UK: Oxford University Press, 1999 -- xv, 350 p. ; 24 cm. -- (Advanced texts in econometrics)
[Main Library 330.015 195 42 /B3289 B](#)

Cointegration, causality, and forecasting: a festschrift in honour of Clive W.J. Granger / edited by Robert F. Engle and Halbert White -- Oxford: Oxford University Press, 1999 -- 497 p. : ill., 1 port. ; 24 cm.
[Main Library 330.015 195 /C652](#)

Economics beyond the millennium / edited by Alan Kirman and Louis Andre Gerard Varet -- Oxford: Oxford University Press, 1999 -- xii, 357 p. : ill. ; 24 cm. -- (The ASSET series)
[Main Library 330.011 2 /EC17 B](#)

The economics of Irving Fisher: reviewing the scientific work of a great economist / edited by Hans-E. Loef and Hans G. Monissen -- Cheltenham: Edward Elgar, c1999 -- xx, 343 p. ; 24 cm.
[Main Library 330.1 /EC19-I](#)

Empirical modeling in economics: specification and evaluation / Clive W.J. Granger -- Cambridge: Cambridge University Press, 1999 -- xii, 99 p. ; 23 cm.
[Main Library 330.015 195 /G775-E](#)

Essentials of econometrics / Damodar Gujarati -- 2nd ed. -- Boston: Irwin, 1999 -- xxv, 534 p. : ill. ; 24 cm. + 1 diskette
[Main Library 330.015 195 /G978-E/ED.2](#)

Estimating and interpreting probability density functions: proceedings of the workshop held at the BIS ON 14 June 1999 / Bank for International Settlements -- Basel: BIS, 1999 -- [213] p. ; 30 cm. --(Proceedings Bank for International Settlements)
[Main Library 519.287 /B218-ES](#)

Generalized methods of moments estimation / editor, Laszlo Matyas -- Cambridge: Cambridge University Press, 1999 -- ix, 316 p. ; 24 cm. -- (Themes in modern econometrics)
[Main Library 330.015 195 /G326](#)

Methodology and tacit knowledge: two experiments in econometrics / Jan R. Magnus and Mary S. Morgan -- Chichester: J. Wiley, 1999 -- xi, 413 p. : ill. ; 25 cm.
[Main Library 330.015 195 /M199-M](#)

Nonparametric econometrics / Adrian Pagan, Aman Ullah -- Cambridge: Cambridge University Press, 1999 -- xv, 424 p. ; 24 cm. -- (Themes in modern econometrics)
Main Library 330.015 195 /P128-N

State-space models with regime switching: classical and Gibbs-sampling approaches with applications / Chang-Jin Kim and Charles R. Nelson -- Cambridge, Mass.: MIT Press, c1999 -- xii, 297 p. : ill. ; 24 cm.
Main Library 330.015 118 /K49-S

1998

Econometric models and economic forecasts / Robert S. Pindyck, Daniel L. Rubinfeld -- 4th ed. -- New York: McGraw-Hill, c1998 -- xx, 634 p. : ill. ; 25 cm. + 1 disk
Main Library 338.544 /P648-E/ED.4

Econometrics / Jon Stewart and Len Gill -- 2nd ed. -- London: Prentice-Hall Europe, 1998 -- xii, 426 p. ; 24 cm.
Main Library 330.015 195 /ST849-E/ED.2

Econometrics / Badi H. Baltagi -- Berlin: Springer-Verlag, 1998 -- xiv, 396 p. ; 25 cm.
Main Library 330.015 195 /B197-EC

Econometrics and economic theory in the 20th century: the Ragnar Frisch Centennial Symposium / edited by Steinar Strom -- Cambridge: Cambridge University Press, 1998 -- xiv, 629 p. : ill. ; 23 cm. -- (Econometric Society monographs ; 31)
Main Library 330.015 195 /EC19-E

Forecasting economic time series / Michael P. Clements and David F. Hendry -- Cambridge: Cambridge University Press, 1998 -- xv, 368 p. ; 23 cm. -- (Forecasting economic time series)
Main Library 330.011 2 /C635-M

A guide to econometrics / Peter Kennedy -- 4th ed. -- Oxford: Blackwell Publishers, c1998 -- xii, 467 p. : ill. ; 23 cm.
Main Library 330.015 195 /K35-G/ED.4

Introductory econometrics / Arthur S. Goldberger -- Cambridge, Ma.: Harvard University Press, 1998 -- xii, 241 p. ; 24 cm. + 1 disk.
Main Library 330.015 195 /G618-I

LINK proceedings 1991-1992: selected papers from meetings in Moscow 1991 and Ankara 1992 / editors Bert G. Hickman, Lawrence Klein ; LINK Meeting (1991: Moscow, Russia) -- Singapore: World Scientific, 1998 -- viii, 351 p. ; 23 cm. -- (Studies in applied international economics ; 1)
Main Library 330.015 195 /L735

MULTIMOD Mark III: the core dynamic and steady state models / Douglas Laxton ... [et al.] -- Washington: IMF, 1998 -- vii, 73 p.: charts ; 28 cm. -- (Occasional paper / International Monetary Fund ; 164)
Main Library 339.015 195 /M961

Probability theory and statistical inference: econometric modelling with observational data / Aris Spanos -- Cambridge: Cambridge University Press, 1998 -- xxvii, 815 p. ; 24 cm.
Main Library 330.015 195 /SP735-P

Regression analysis of count data / A. Colin Cameron, Pravin K. Trivedi -- New York: Cambridge University Press, c1998 -- 411 p. ; 21 cm. -- (Econometric Society monographs ; 30)

Main Library 519.536 /C181-R

Unit roots cointegration and structural change / G.S. Maddala, In-Moo Kim, Maddala G. S. -- Cambridge: Cambridge University Press, 1998 -- xii, 505 p. ; 23 cm. -- (Themes in modern econometrics)

Main Library 330.015 195 /M179-U

1997

Dynamic macroeconomics: instability fluctuation and growth in monetary economies / Peter Flaschel, Reiner Franke, Willi Semmler -- Cambridge: The MIT Press, c1997 -- 455 p. : tabl. ; 24 cm. -- (Studies in dynamical economic science)

Main Library 330.015 195 /F568-D

Econometric analysis / William H. Greene -- 3rd ed. -- New Jersey: Prentice-Hall International, c1997 -- xxxvii, 1075 p. ; 24 cm.

Main Library 330.015 195 /G799-E/ED.3

Econometric methods / Jack Johnston and John DiNardo -- 4th ed. -- New York: McGraw-Hill, 1997 -- xviii, 531 p. ; 25 cm. + 1 computer disk (3 1/2 in.)

Main Library 330.015 195 /J72-E /ED.4

The econometrics of economic policy / edited by Anindya Banerjee and David F. Hendry -- Oxford: Blackwell Publishers, 1997 -- 249 p. : figures, tables ; 23 cm.

Main Library 330.015 /EC17

Modern econometrics: an introduction / R. L. Thomas -- Essex: Addison-Wesley, c1997 -- xii, 535 p. : tabl. ; 24 cm. + 1 floppy disk

Main Library 330.015 195 /T454-M

New directions in econometric practice: general to specific modelling, cointegration and vector autoregression / Wojciech W. Charemza and Derek F. Deadman -- 2nd ed. -- Cheltenham: Edward Elgar, c1997 -- xiv, 344 p. ; 24 cm.

Main Library 330.015 195 /C472-N/ED.2

Nonlinear economic models: cross sectional, time series and neural network applications / edited John Creedy, Vance L. Martin -- Cheltenham: Edward Elgar, c1997 -- xvii, 284 p. : tables ; 24 cm.

Main Library 330.015 195 /N731

SHAZAM the econometrics computer program version 8.0: user's reference manual -- New York: McGraw-Hill, c1997 -- 498 p. ; 24 cm. + 3 diskettes

Main Library 005.369 /SH542/ED.8

Solutions manual for econometrics / Badi H. Baltagi -- Berlin: Springer Verlag, 1997 -- viii, 321 p. ; 24 cm.

Main Library 330.015 195 /B132-S

Topics in structural VAR econometrics / Gianni Amisano, Carlo Giannini -- 2nd ed. -- Berlin: Springer-Verlag, c1997 -- xiii, 181 p. : ill. ; 24 cm.

Main Library 330.015 195 /AM516-T/ED.2

1996

Ανάλυση και έλεγχοι μονομεταβλητών χρηματοοικονομικών χρονολογικών σειρών / Κώστας Συριόπουλος ; πρόλογος Ανδρέας Κιντήρ, Συριόπουλος Κώστας -- Αθήνα: Τυπωθήτω, 1996 -- 201 σ. ; 24 εκ.

Main Library 330.015 195 /SY84-A

Econometric models techniques and applications / Michael D. Intriligator, Ronald G. Bodkin, Cheng Hsiao -- 2nd ed. -- New Jersey: Prentice-Hall International, c1996 -- xvii, 654 p. : charts ; 24 cm.

Main Library 330.015 195 /IN61-E/ED.2

GAUSS: constrained optimization -- Mapley Valley, WA: Aptech Systems Inc., 1996 -- 1 diskette + manual (iv, 57 p.)

Main Library 005.369 /G274-C

GAUSS: optimization -- Maple Valley, WA: Aptech Systems Inc., 1996 -- 1 diskette + manual (iv, 42 p.)

Main Library 005.369 /G274-O

GAUSS: time series -- Maple Valley, WA: Aptech Systems Inc., 1996 -- 1 diskette + manual (ii, 44 p.)

Main Library 005.369 /G274-T

Methods of moments and semiparametric econometrics for limited dependent variable models / Myoung Jae Lee -- New York: Springer, 1996 -- xii, 279 p. ; 24 cm.

Main Library 330.015 195 /L479-M

Time-series-based econometrics: unit roots and co-integrations / Michio Hatanaka -- Oxford: Oxford University Press, 1996 -- xii, 294 p. ; 24 cm. -- (Advanced texts in econometrics)

Main Library 330.015 195 /H361-T

1995

Applied econometric time series / Walter Enders -- New York: Wiley, c1995 -- xi, 433 p. : ill. ; 24 cm. -- (Wiley series in probability and statistics)

Main Library 330.015 195 /ED24-A

Basic econometrics / Damodar N. Gujarati -- 3rd ed. -- New York: McGraw-Hill Inc., c1995 -- xxiii, 838 p. : tables, fig. ; 23 cm.

Main Library 330.015 195 /G896-B/ED.3

Dynamic econometrics / David F. Hendry -- Oxford: Oxford University Press, 1995 -- xxxiv, 869 p. : ill. ; 24 cm. -- (Advanced texts in econometrics)

Main Library 330.015 195 /H498 D

Econometric analysis of panel data / Badi H. Baltagi -- Chichester: Wiley, 1995 -- xii, 257 p. ; 24 cm.

Main Library 330.015 195 /B197-E

The economy in transition: a system of models and forecasts for Germany / Gerhard Gehrig -- Frankfurt and Main Library: Peter Lang, 1995 -- 342 p. : tables ; 21 cm.

Main Library 330.011 2 /EC17

Economics, econometrics and the LINK: essays in honor of Lawrence R. Klein / executive editor M. Dutta -- Amsterdam: Elsevier, 1995 -- xxix, 578 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 226)
Main Library 330.015 195 /EC17

The foundations of econometric analysis / edited by David F. Hendry and Mary S. Morgan -- Cambridge: Cambridge University Press, 1995 -- xvi, 558 p. : ill. ; 26 cm.
Main Library 330.015 195 /F771

Handbook of applied econometrics / edited by M. Hashem Pesaran and Peter Schmidt -- Oxford: Blackwell, 1995-1999 -- v. ; 25 cm. -- (Blackwell handbooks in economics)
Main Library 330.015 195 /H236

Likelihood based inference in cointegrated vector autoregressive models / Soren Johansen --Oxford: Oxford University Press, 1995 -- x, 267 p. : ill. ; 25 cm. -- (Advanced texts in econometrics)
Main Library 330.015 195 /J65-L

Macroeconometrics: developments, tensions and prospects / edited by Kevin D. Hoover -- Boston: Kluwer Academic Pub., c1995 -- xi, 577 p. : ill. ; 24 cm. -- (Recent economic thought series)
Main Library 339 /M174-D

Methods and applications of economic dynamics / edited by L. Schoonbeek, E. Sterken, and S.K. Kuipers --Amsterdam: Elsevier, 1995 -- 340 p. : ill. ; 23 cm -- (Contributions to economic analysis ; 228)
Main Library 330.015 195 /M592

Statistics and econometric models / Cristian Gourieroux, Alain Monfort translated by Quang Vuong -- Cambridge: Cambridge University Press, 1995 -- 2 v. ; 23 cm. -- (Themes in modern econometrics)
Main Library 330.015 191 /ST798

Using cointegration analysis in econometric modelling / R. I. D. Harris -- London: Prentice Hall, c1995 -- ix, 176 p. : tables ; 24 cm.
Main Library 330.015 195 /H313-U

1994

Econometric methods and applications / [edited by] G.S. Maddala -- Aldershot: Edward Elgar, c1994 -- 2 v. : ill. ; 24 cm. -- (Economists of the twentieth century)
Main Library 330.015 /M179

Estimation, inference, and specification analysis / Halbert White -- Cambridge: Cambridge University Press, 1994 -- x, 380 p. ; 24 cm. -- (Econometric Society monographs ; 22)
Main Library 330.015 195 /W582-E

Nonstationary time series analysis and cointegration / edited by Colin P. Hargreaves - - Oxford: Oxford University Press, 1994 -- xviii, 308 p. : charts ; 23 cm. -- (Advanced texts in econometrics)
Main Library 330.015 195 /N812-T

Testing exogeneity / edited by Neil R. Ericsson and John S. Irons -- Oxford: Oxford University Press, 1994 -- ix, 422 p. : ill. ; 24 cm. -- (Advanced texts in econometrics)
Main Library 330.015 195 /T344

Advanced lectures in quantitative economics II / edited by Aart J. de Zeeuw -- London: Academic Press, c1993 -- xvi, 250 p. : ill. ; 23 cm.

Main Library 330 /AD224

Co-integration, error correction, and the econometric analysis of non stationary data / Anindya Banerjee ... [et al.] -- New York: Oxford University Press, 1993 -- xiii, 329 p. : ill. ; 24 cm. -- (Advanced texts in econometrics)

Main Library 330.015 /C652

Continuous-time econometrics: theory and applications / edited by Giancarlo Gandolfo -- London: Chapman & Hall, 1993 -- xii, 267 p. : ill. ; 24 cm. -- (International studies in economic modelling ; 12)

Main Library 330.015 /C762

Econometrics: alchemy or science?: essays in econometric methodology / David F. Hendry -- Oxford: B. Blackwell, 1993 -- xiv, 518 p. : ill. ; 26 cm.

Main Library 330.015 195 /H498-E

The econometrics of panel data / edited by G.S. Maddala -- Aldershot: Elgar, c1993 -- 2 v. : ill. ; 25 cm. -- (The International library of critical writings in econometrics ; 1)

Main Library 330.015 195 /EC19

Estimation and inference in econometrics / Russell Davidson, James G. MacKinnon -- New York: Oxford University Press, 1993 -- xx, 874 p. : ill. ; 25 cm.

Main Library 330.015 195 /D252-E

The formation of econometrics: a historical perspective / Qin Duo -- Oxford: Clarendon Press, 1993 -- xii, 212 p. ; 23 cm.

Main Library 330.015 195 /Q1-F

Introductory econometrics / R. L. Thomas -- 2nd ed. -- London: Longman, c1993 -- x, 436 p. ; 24 cm. -- (Longman economics series)

Main Library 330.015 195 /T454-I

Introductory econometrics: theory and applications / R. L. Thomas -- 2nd ed. -- London: Longman, c1993 -- x, 436 p. : ill. ; 24 cm. -- (Longman economics series)

Main Library 330.015 /T454-I/ED.2

Macroeconomic policy in a world economy: from econometric design to practical operation / John B. Taylor -- New York: W.W. Norton, c1993 -- xviii, 330 p. : ill. ; 24 cm.

Main Library 339 /T243-M

Modelling nonlinear economic relationships / Clive W. J. Granger and Timo Terasvirta - - Oxford: Oxford University Press, 1993 -- x, 187 p. ; 24 cm. -- (Advanced texts in econometrics)

Main Library 330.015 195 /G758-M

Nonlinear dynamics chaos and econometrics / edited by M. Hashem Pesaran and Simon M. Potter -- Chichester [England]: J. Wiley, c1993 -- xiii, 244 p. : ill. ; 26 cm.

Main Library 330.015 195 /N812

SHAZAM: the econometrics computer program: version 7.0: user's reference manual Version 7.0 -- New York: McGraw-Hill, c1993 -- 482 p. ; 24 cm.

Main Library 005.369 /SH542

1992

Advances in economic theory: Sixth World Congress / edited by Jean-Jacques Laffont ; Econometric Society. World Congress (6th: 1990: Barcelona, Spain) -- Cambridge: Cambridge University Press, 1992 -- 2 v. : ill. ; 24 cm. -- (Econometric Society monographs ; 20, 21)
Main Library 330.1 /AD244-E

Applied econometric techniques / Keith Cuthbertson, Stephen G. Hall, Mark P. Taylor, Cuthbertson Keith -- New York: Harvester Wheatsheaf, 1992 -- 274 p. ; 25 cm.
Main Library 330.015 /C988-A

The Bank of Greece econometric model of the Greek economy / Nicholas Garganas -- Athens: Bank of Greece, 1992 -- xiii, 287 p. ; 24 cm.
Main Library 330.015 /G212-B

Computational economics and econometrics / edited by Hans M. Amman, David A. Belsley, Louis F. Pau -- Dordrecht: Kluwer Academic Publishers, c1992 -- vi, 171 p. : ill. ; 25 cm. -- (Advanced studies in theoretical and applied econometrics ; 22)
Main Library 330.015 /C738

Introduction to econometrics / Christopher Dougherty -- New York: Oxford University Press, 1992 -- xii, 399 p. ; 24 cm. + 1 disk.
Main Library 330.015 195 /D732-I

Readings in econometric theory and practice: a volume in honor of George Judge / edited by W.E. Griffiths, H. Lutkepohl, M.E. Bock -- Amsterdam: North-Holland, 1992 -- xi, 378 p. : ill. ; 24 cm. -- (Contributions to economic analysis ; 209)
Main Library 330.015 /R287

1991

The econometric analysis of non-uniqueness in rational expectations models / Laurence Broze and Ariane Szafarz -- Amsterdam: North-Holland, 1991 -- xi, 234 p. : tabl. ; 23 cm. -- (Contributions to economic analysis ; 201)
Main Library 330.015 /B885

Econometric models and economic forecasts / Robert S. Pindyck, Daniel L. Rubinfeld -- 3rd ed. -- New York: McGraw-Hill, 1991 -- xxii, 596 p. : ill. ; 24 cm.
Main Library 338.544 /P648-E/ED.3

Economic models, estimation, and socioeconomic systems: essays in honor of Karl A. Fox / edited by Tej K. Kaul and Jati K. Sengupta -- Amsterdam: North Holland, 1991 -- xiii, 645 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 186)
Main Library 330 /EC19 M

The practice of econometrics: classic and contemporary / Ernst R. Berndt -- 2nd ed. -- Massachusetts: Addison Wesley publishing company, c1991 -- xvii, 702 p. ; 24 cm. +1 disk.
Main Library 330.015 195 /B482-E

1990

Applied nonparametric regression / Wolfgang Hardle -- Cambridge: Cambridge University Press, 1990 -- xv, 333 p. : ill. ; 24 cm. -- (Econometric Society monographs ; 19)
Main Library 330.015 195 /H258-A

The econometric analysis of transition data / Tony Lancaster -- Cambridge: Cambridge University Press, 1990 -- xii, 352 p. : ill. ; 24 cm. -- (Econometric Society monographs ; 17)
Main Library 330.015 195 /L244-E

The history of econometric ideas / Mary S. Morgan -- Cambridge: Cambridge University Press, 1990 -- xv, 296 p. : charts ; 24 cm. -- (Historical perspectives on modern economics)
Main Library 330.015 /M849-H

The limits of econometrics / Adrian C. Darnell and J. Lynne Evans -- Aldershot: E. Elgar, c1990 -- xvi, 173 p. ; 22 cm.
Main Library 330.015 195 /D223-L

Modelling economic series: readings in econometric methodology / edited by C.W.J. Granger -- Oxford: Oxford University Press, 1990 -- vi, 419 p. : ill. ; 24 cm.
Main Library 330.015 195 /M689

Time series and dynamic models / Christian Gourieroux, Alain Monfort ; translated and edited by Giampiero M. Gallo -- Cambridge: Cambridge University Press, 1990 -- xv, 668 p. ; 24 cm. -- (Themes in modern econometrics)
Main Library 330.015 195 /G715-T

Two sided matching: a study in game theoretic modeling and analysis / Alvin E. Roth and Marilda A. Oliveira Sotomayor -- Cambridge: Cambridge University Press, 1990 -- xiii, 265 p. ; 24 cm. -- (Econometric Society monographs ; 18)
Main Library 519.3 /R845 S

1989

Advances in econometrics and modelling / edited by Baldev Raj -- Dordrecht: Kluwer Academic Publishers, c1989 -- xiii, 194 p. : ill. ; 25 cm. -- (Advanced studies in theoretical and applied econometrics ; 15)
Main Library 330.015 /AD244

Economics in theory and practice: an eclectic approach / edited by Lawrence R. Klein and Jaime Marquez -- Dordrecht Boston: Kluwer Academic Publishers Norwell, c1989 -- xii, 267 p. : ill. ; 25 cm. -- (Advanced studies in theoretical and applied econometrics ; 17)
Main Library 330 /EC19-I

Learning econometrics using Gauss: a computer handbook to accompany: Judge/Hill, Griffiths/Lutkepohl/Lee: introduction to the theory and practice of econometrics / prepared by R. Carter Hill -- 2nd ed. -- [New York]: John Wiley & Sons, c1989 -- 218 p. ; 28 cm.
Main Library 330.028 /L4792/ED.2

PC-GIVE: an interactive econometric modelling system / David F. Hendry -- Version 6.0/6.01 -- [Oxford]: Institute of Economics and Statistics and Nuffield College, University of Oxford, 1989 -- xlv, 353 p. : ill. ; 24 cm.
Main Library 330.015 /H498-P

1988

Contributions to econometrics / John Denis Sargan edited with an introduction by Esfandiar Maasoumi -- Cambridge: Cambridge University Press, 1988 -- 2 v. ; 24 cm.
Main Library 330.015 /SA243-C

Lectures on advanced econometric theory / Denis Sargan edited and with an introduction by Meghnad Desai -- Oxford: Basil Blackwell, 1988 -- x, 176 p. ; 24 cm.

Main Library [330.015 /SA345-L](#)

Misspecification tests in econometrics: the Lagrange multiplier principle and other approaches / L.G. Godfrey -- Cambridge: Cambridge University Press, 1988 -- xii, 252 p. ; 24 cm. -- (Econometric Society monographs ; 16)

Main Library [330.015 /G583](#)

1987

Advances in econometrics / Fifth World Congress ; edited by Truman F. Bewley ; Econometric Society. World Congress (5th: 1985: Cambridge, Mass.) -- Cambridge: Cambridge University Press, 1987 -- 2 v. : ill. ; 24 cm. -- (Econometric Society monographs ; 13, 14)

Main Library [330.015 /AD224](#)

Advances in economic theory: fifth World Congress / edited by Truman F. Bewley -- Cambridge: Cambridge University Press, 1987 -- vii, 428 p. ; 25 cm. -- (Econometric Society monographs ; 12)

Main Library [330.1 /AD244](#)

Essays in economics / James Tobin -- 1st MIT Press ed. -- Cambridge, Mass.: MIT Press, 1987 -- vii, 492 p. : ill. ; 24 cm. -- (The Papers of James Tobin ; 2)

Main Library [330.08 /T629-E](#)

An executive's guide to econometric forecasting / edited by Al Migliaro, C.L. Jain -- 2nd ed. -- Flushing, N.Y.: Graceway Pub., c1987 -- vi, 154 p. : ill. ; 28 cm.

Main Library [330.011 2 /EX96](#)

A history of econometrics / Roy J. Epstein -- Amsterdam: Elsevier, 1987 -- x, 254 p. ; 24 cm. -- (Contributions to economic analysis ; 165)

Main Library [330.015 /EP63-H](#)

1986

Improved methods of inference in econometrics / George G. Judge and Thomas A. Yancey -- Amsterdam: North-Holland: Elsevier Science Pub. Co. [distributor], 1986 -- xvi, 291 p. : ill. ; 23 cm. -- (Studies in mathematical and managerial economics ; 34)

Main Library [330.015 /J92-I](#)

Analysis of panel data / Cheng Hsiao -- Cambridge: Cambridge University Press, 1986 -- x, 246 p. ; 23 cm. -- (Econometric Society monographs ; 11)

Main Library [330.015 195 /H873-A](#)

Estimation of disequilibrium models / Hans Jurg Buttler, Gertrude Frei, Bernd Schips -- Berlin: Springer Verlag, c1986 -- vi, 114 p. : ill. ; 24 cm. -- (Lecture notes in economics and mathematical systems ; 279)

Main Library [330.028 /B928-E](#)

Limited-dependent and qualitative variables in econometrics / G.S. Maddala -- Cambridge: Cambridge University Press, 1986 -- xi, 401 p. : ill. ; 23 cm. -- (Econometric Society monographs ; 3)

Main Library [330.015 195 /M179-L](#)

Seasonality in regression / Svend Hylleberg -- Orlando: Academic Press, Inc., 1986 -- xiii, 269 p. : ill. ; 24 cm. -- (Economic theory, econometrics, and mathematical economics)
Main Library 330.015 /H996-S

Statistical foundations of econometric modelling / Aris Spanos -- Cambridge: Cambridge University Press, 1986 -- xxiii, 695 p. : ill. ; 24 cm.
Main Library 330.015 /SP735-S

1985

Economic theory and econometrics / Lawrence Klein ; edited by Jaime Marquez -- Oxford: Basil Blackwell, 1985 -- vi, 583 p. : ill. ; 24 cm.
Main Library 330.015 /K64-E

The theory and practice of econometrics / George G. Judge ... [et al.] -- 2nd ed. -- New York: Wiley, c1985 -- xxix, 1019 p. : ill. ; 25 cm. -- (Wiley series in probability and mathematical statistics)
Main Library 330.015 /T396/ED.2

1984

Ιδιότητες οικονομετρικών εκτιμητών για μικρά δείγματα / Γεωργίου Σ. Δονάτου -- Αθήνα: [χ.ό.], 1984 -- 192 σ. : niv. ; 24 εκ.
Main Library 330.015 1 /D677-I

Asymptotic theory for econometricians / Halbert White -- Orlando: Academic Press, 1984 -- x, 228 p. -- 24 cm. -- (Economic theory, econometrics and mathematical economics)
Main Library 330.015 /W584-A

Basic issues in econometrics / Arnold Zellner -- Chicago: University of Chicago Press, 1984 -- xxi, 334 p. ; 24 cm.
Main Library 330.015 /Z51-B

Specification estimation and analysis of macroeconomic models / Ray C. Fair -- Cambridge, Mass.: Harvard University Press, 1984 -- 479 p. : ill. ; 24 cm.
Main Library 330.015 /F163-S

1983

Advanced econometrics: a bridge to the literature / Edward Greenberg, Charles E. Webster -- New York: John Wiley & Sons, c1983 -- xiii, 344 p. : ill. ; 25 cm. -- (Wiley series in probability and mathematical statistics)
Main Library 330.015 /G795-A

Global econometrics: essays in honor of Lawrence R. Klein / edited by F. Gerard Adams and Bert G. Hickman -- Cambridge, Mass.: MIT Press, c1983 -- vi, 422 p. : ill. ; 24 cm.
Main Library 330.015 1 /G562

Handbook of econometrics / edited by Zvi Griliches and Michael D. Intriligator -- Amsterdam: North-Holland Pub. Co., 1983- -- 6v. -- (Handbooks in economics ; 2)
Main Library 330.08 /H236

Lectures in econometrics / Lawrence R. Klein with a chapter on modelling socialist economy by Wadysaw Welfe, Klein Lawrence Robert -- Amsterdam: North-Holland, 1983 -- ix, 233 p. : ill. ; 23 cm. -- (Advanced textbooks in economics ; 22)
Main Library [330.015 1 /K64-L](#)

Limited-dependent and qualitative variables in econometrics / by G.S. Maddala -- Cambridge: Cambridge University Press, 1983 -- xi, 401 p. ; 24 cm. -- (Econometric Society monographs in quantitative economics ; 3)
Main Library [330.015 1 /M178-L](#)

Macroeconometric systems: construction validation and applications / D.W. Challen and A.J. Hagger -- New York: St. Martin's Press, 1983 -- xiii, 235 p. ; 25 cm.
Main Library [330.015 1 /C437-M](#)

A rational expectations approach to macroeconometrics: testing policy ineffectiveness and efficient-markets models / Frederic S. Mishkin -- Chicago: University of Chicago Press, 1983 -- xii, 172 p. ; 24 cm. -- (A National Bureau of Economic Research monograph)
Main Library [339 /M678-R](#)

Studies in econometrics time series and multivariate statistics / edited by Samuel Karlin, Takeshi Amemiya, Leo A. Goodman -- Orlando: Academic Press, 1983 -- xx, 570 p. ; 24 cm.
Main Library [330.015 /ST933](#)

1982

Advances in econometrics: invited papers for the Fourth World Congress of the Econometric Society at Aix-en-Provence September 1980 / edited by Werner Hildenbrand ; Econometric Society. World Congress (4th: 1980: Aix-en-Provence, France) -- Cambridge: Cambridge University Press, 1982 -- xi, 301 p. ; 24 cm. -- (Econometric Society monographs in quantitative economics ; 2)
Main Library [330.015 1 /AD244](#)

Advances in econometrics: a research annual / ed. R. L. Basmann, George F. Rhodes, Daniel J. Slottje, Thomas B. Fomby -- Greenwich: JAI Press Inc., 1982-1987 -- 6 v. ; 24 cm
Main Library [330.015 195 /AD244](#)

Selected papers on contemporary econometric problems: presented at the Econometric Society European Meetings. Athens, 1979 dedicated to the Memory of Stefan Valavanis -- [Athens]: The Athens School of Economics and Business Science, [1982] -- 496 p. ; 23 cm.
Main Library [330.015 1 /SE464](#)

1981

Distributed lags: problems of estimation and formulation / Phoebus J. Dhrymes -- 2nd rev. ed. -- Amsterdam: North-Holland Pub. Co., 1981 -- x, 470 p. ; 23 cm. -- (Advanced textbooks in economics ; 14)
Main Library [330.018 2 /D535-DL](#)

Econometric analysis by control methods / Gregory C. Chow -- New York: Wiley, c1981 -- xv, 320 p. : ill. ; 24 cm. -- (Wiley series in probability and mathematical statistics)
Main Library [330.015 1 /C427-E](#)

The econometric analysis of time series / A.C. Harvey -- Oxford: Philip Allan, 1981 -- xi, 384 p. : ill. ; 24 cm.

Main Library 330.015 1 /H341-E

An econometric model of the export sector: UK visible exports and their prices 1955-73 / L. Alan Winters -- Cambridge: Cambridge University Press, 1981 -- x, 251 p. ; 24 cm. -- Cambridge studies in applied econometrics ; 4)

Main Library 330.018 2 /W788-E

The fix-point approach to interdependent systems / Herman Wold editor -- Amsterdam: North-Holland, 1981 -- xiv, 336 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 132)

Main Library 330.015 1 /F566

Large-scale macro-econometric models: theory and practice / edited by J. Kmenta and J.B. Ramsey -- Amsterdam: North-Holland Pub. Co., c1981 -- xiii, 462 p. ; 23 cm. -- (Contributions to economic analysis ; 141)

Main Library 339.018 /L322

Macroeconomic analysis: essays in macroeconomics and econometrics / edited by D. Currie R. Nobay and D. Peel -- London: Croom Helm, c1981 -- 491 p. : ill. ; 23 cm.

Main Library 339 /M174-A

Proceedings of the Econometric Society European meeting 1979: selected econometric papers in memory of Stefan Valavanis / editor E.G. Charatsis -- Amsterdam: North-Holland, c1981 -- xv, 444 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 138)

Main Library 330.015 1 /P963

Qualitative analysis and econometric estimation of continuous time dynamic models / Giancarlo Gandolfo with contributions by Giancarlo Martinengo and Pietro Carlo Padoan -- Amsterdam: North-Holland, c1981 -- xiv, 253 p. ; 23 cm. -- (Contributions to economic analysis ; 136)

Main Library 330.015 1 /G196-Q

Rational expectations and econometric practice / edited by Robert E. Lucas Jr. and Thomas J. Sargent -- Minneapolis: University of Minnesota Press, c1981 -- xl, 689 p. : ill. ; 24 cm.

Main Library 330.018 2 /R236

Rational expectations and econometric practice / edited by Robert E. Lucas Jr. and Thomas J. Sargent -- Minneapolis: University of Minnesota Press, c1981 -- 2 v. : ill. ; 24 cm.

Main Library 330.015 195 /R236

Structural analysis of discrete data with econometric applications / ed. by Charles F. Manski and Daniel McFadden -- Cambridge, Mass.: MIT Press, c1981 -- xxv, 477 p. : ill. ; 24 cm.

Main Library 330.018 2 /ST927

Theory and estimation of macroeconomic rationing models / Henri R. Sneessens -- Berlin: Springer-Verlag, 1981 -- vi, 138 p. : ill. ; 25 cm. -- (Lecture notes in economics and mathematical systems ; 191)

Main Library 339.018 /SN771-T

1980

Οικονομετρικές μέθοδοι και εφαρμογές / Ελευθέριου Γ. Χαρατσή -- Αθήνα: [Το Οικονομικόν Κων/νος Σμπιλιας], 1980 -- τ. ; 24 εκ. -- (τ.1. θεμελίωση και βασικές μέθοδοι)
Main Library 330.018 /C469-O

Applied stochastic control in econometrics and management science / edited by Alain Bensoussan, Paul Kleindorfer, Charles S. Tapiero -- Amsterdam: North-Holland Pub., 1980 -- xv, 304 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 130)
Main Library 330.018 2 /AP648

Evaluation of econometric models / edited by Jan Kmenta, James B. Ramsey -- New York: Academic Press, 1980 -- xiv, 410 p. ; 24 cm.
Main Library 330.018 2 /EV92

Quantitative economics and development: essays in memory of Ta-chung Liu / edited by L.R. Klein, M. Nerlove, S.C. Tsiang -- New York: Academic Press, 1980 -- xix, 346 p. ; 24 cm. -- (Economic theory, econometrics and mathematical economics)
Main Library 330.018 2 /Q1

The theory and practice of econometrics / George G. Judge ... [et al.] -- New York: Wiley, c1980 -- xxvii, 793 p. : ill. ; 24 cm. -- (Wiley series in probability and mathematical statistics)
Main Library 330.015 1 /T396

1979

Οικονομομετρική ανάλυση της αποτελεσματικότητας της δημοσιονομικής πολιτικής / Βασιλείου Γ. Σταυρινού -- Αθήνα: [χ.ό.], 1979 -- 201 σ. : niv. ; 24 εκ.
Main Library 330.018 2 /ST798-O

Economic policy and the great stagflation / Alan S. Blinder -- New York: Academic Press, c1979 -- xiii, 229 p. : ill. ; 24 cm. -- (Economic theory econometrics and mathematical economics)
Main Library 338.973 /B648-E

Modelling the international transmission mechanism: applications and extensions of the Project LINK system / edited by John A. Sawyer ; Project LINK -- Amsterdam: North-Holland, 1979 -- x, 423 p. : graphs ; 23 cm. -- (Contributions to economic analysis ; 121)
Main Library 382.018 2 /P964-M

Optimal control for econometric models: an approach to economic policy formulation / edited by Sean Holly, Berc Rustem, and Martin B. Zarrow---New York: St. Martin's Press, c1979-xiii, 303 p. : ill. ; 22 cm.
Main Library 330.018 2 /OP62

1978

Econometric models techniques and applications / Michael D. Intriligator -- Englewood Cliffs, N.J.: Prentice-Hall, c1978 -- xv, 638 p. : ill. ; 24 cm.
Main Library 330.182 /IN61-E

The econometrics of disequilibrium / Roger J. Bowden -- Amsterdam: North-Holland Pub. Co., 1978 -- xiii, 324 p. ; 23 cm. -- (Studies in mathematical and managerial economics ; 26)

[Main Library 330 /B784-E](#)

Introductory econometrics / Phoebus J. Dhrymes -- New York: Springer-Verlag, c1978 -- x, 563 p. : ill. ; 24 cm.

[Main Library 330.018 2 /D535-I](#)

Proceedings of the Third Pacific Basin Central Bank Conference on Econometric Modelling, Wellington, New Zealand, November 8-11, 1977 / editor A. Bryan Sturm, assistant editor Penny Joseph ; Pacific Basin Central Bank Conference on Econometric Modeling (3rd: 1977: Wellington, New Zealand) -- Wellington: Reserve Bank of New Zealand, 1978 -- 2 v. : graphs, tables ; 25 cm.

[Main Library 330.015 1 /P117-P](#)

The statistical implications of pre-test and Stein-rule estimators in econometrics / George G. Judge, M. E. Bock -- Amsterdam: North-Holland Pub. Co., 1978 -- xvi, 340 p. : graphs ; 23 cm. -- (Studies in mathematical and managerial economics ; 25)

[Main Library 330.182 /J92-S](#)

1977

Latent variables in socio-economic models / editors D. J. Aigner and A. S. Goldberger -- Amsterdam: North-Holland Pub. Co., 1977 -- xvi, 383 p. ; 23 cm. -- (Contributions to economic analysis ; 103)

[Main Library 330.182 /L351](#)

The quantitative approach to economic history / C. H. Lee -- London: M. Robertson, c1977 -- 117 p. : ill. ; 22 cm.

[Main Library 330.901 /L477-Q](#)

Spline functions fitted by standard regression methods / by Daniel B. Suits, Andrew Mason and Louis Chan -- Athens: Center of Planning and Economic Research, 1977 -- 40 p. : graphs ; 21 cm. -- (Κέντρο Προγραμματισμού και Οικονομικών Ερευνών ; 32)

[Main Library 330.182 /C397-S](#)

1976

Econometric models and economic forecasts / Robert S. Pindyck, Daniel L. Rubinfeld -- New York: McGraw-Hill, c1976 -- 576 p. : ill. ; 24 cm.

[Main Library 338.544 /P648-E](#)

The econometrics of structural change with special emphasis on spline functions / Dale J. Poirier -- Amsterdam: North-Holland Pub. Co., 1976 -- ix, 206 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 97)

[Main Library 330.182 /P753-E](#)

Foundations of econometrics / Albert Madansky -- Amsterdam: North-Holland Pub. Co., 1976 -- viii, 266 p. ; 23 cm. -- (Advanced textbooks in economics)

[Main Library 330.182 /M178-F](#)

The models of Project LINK / edited by J. Waelbroeck -- Amsterdam: North Holland Pub. Co., 1976 -- x, 409 p. ; 23 cm.-- (Contributions to economic analysis ; 102)
Main Library 330.182 /M689

The Phillips curve and labor markets / editors Karl Brunner, Allan H. Meltzer -- Amsterdam: North-Holland Pub. Co., 1976 -- 164 p. : graphs ; 24 cm. -- (Carnegie-Rochester conference series on public policy ; 1)
Main Library 331.13 /P558

1975

Analysis and control of dynamic economic systems / Gregory C. Chow -- New York: Wiley, [1975] -- xv, 316 p. ; 24 cm. -- (Wiley series in probability and mathematical statistics)
Main Library 330.182 /C552-A

Econometric research in European central banks / ed. F. Masera, A. Fazio, T. Padoa-Schioppa -- Roma: Banca d' Italia, 1975 -- 569 p. : tables ; 24 cm.
Main Library 332.49 /EC17

Econometrics of investment / J. C. R. Rowley and P. K. Trivedi -- London: Wiley, c1975 -- xii, 205 p. : ill. ; 24 cm. -- (Wiley monographs in applied econometrics)
Main Library 339.4 /R884-E

Statistics and econometrics: a problem-solving text / Barry R. Chiswick and Stephen J. Chiswick -- Baltimore: University Park Press, [1975] -- xiii, 261 p. : ill. ; 23 cm.
Main Library 311.39 /C542-S

Studies in Bayesian econometrics and statistics: in honor of Leonard J. Savage / ed. by Stephen E. Fienberg and Arnold Zellner -- Amsterdam: North-Holland Pub. Co., 1975 -- 676 p. ; 23 cm. -- (Contributions to economic analysis ; 86)
Main Library 330.182 /ST933

1974

Econometrics: statistical foundations and applications / [by] Phoebus J. Dhrymes -- New York: Springer-Verlag, 1974 -- xiv, 592 p. : ill. ; 24 cm.
Main Library 330.182 /D535-E

Econometrics and economic theory: essays in honour of Jan Tinbergen / edited by Willy Sellekaerts -- White Plains, N.Y.: International Arts and Sciences Press, 1974 -- viii, 298 p., [1] leaf of plates : ill. ; 23 cm.
Main Library 330.182 /EC19

Essays in quantitative economic history / edited for the Economic History Society and with an introd. by Roderick Floud -- Oxford: Clarendon Press, 1974 -- viii, 250 p. : ill. ; 24 cm.
Main Library 330.942 /F643-E

Frontiers in econometrics / edited by Paul Zarembka -- New York: Academic Press, 1974 -- ix, 252 p. ; 24 cm. -- (Economic theory and mathematical economics)
Main Library 330.182 /Z36-F

An introduction to applied econometric analysis / R. F. Wynn and K. Holden -- New York: Wiley, [1974] -- x, 245 p. : graphs ; 25 cm.
Main Library 330.182 /W988-I

An introduction to econometrics / M. J. C. Surrey -- Oxford: Clarendon Press, 1974 -- 71 p. ; 24 cm.

Main Library 330.182 /SU962-I

Two essays on econometric forecasting with an econometric model / A. C. Fenwick, J. Gallacher -- Wellington: Reserve Bank of New Zealand, 1974 -- 32 p. : ill. ; 30 cm. -- Research paper / Reserve Bank of New Zealand ; 14)

Main Library 330.182 /F343-T

1973

Econometric studies of macro and monetary relations: papers presented at the second Australasian Conference of Econometricians, held at Monash University 9-13 August 1971 / ed. by Alan A. Powell and Ross A. Williams ; 2nd Australasian Conference of Econometricians -- Amsterdam: North-Holland Pub. Co., 1973 -- viii, 358 p. : fold. 1 ; 23 cm.

Main Library 330.182 /AU938-E

The measurement of macroeconomic performance in Japan, 1951-1968 / by Dale W. Jorgenson and Mitsuo Ezaki -- Tokyo: Japan Economic Research Center, 1973 -- p. 287-361: tabl. ; 24 cm. -- (Reprints in economic theory and econometrics ; 64)

Main Library 330 /H339-R/NO.64

Measuring economic performance in the private sector / by Dale W. Jorgenson and Laurits R. Christensen -- New York: Columbia University Press, 1973 -- p. 253-350 : tabl. ; 22 cm. -- (Reprints in economic theory and econometrics; 62)

Main Library 330 /H339-R/NO.62

Monte Carlo methods: their role for econometrics / [by] V. Kerry Smith -- Lexington, Mass.: Lexington Books, [1973] -- xiv, 153 p. : ill. ; 23 cm.

Main Library 519.1 /SM662-M

Posterior and predictive densities for simultaneous equation models / [by] J.-F. Richard -- New York: Springer-Verlag, 1973 -- vi, 226 p. : ill. ; 25 cm. -- (Lecture notes in economics and mathematical systems ; 90)

Main Library 330.018 2 /R512-P

Quantitative methods in economics: an introduction to statistical inference, estimation and modelling / [by] J. D. A. Cuddy -- Rotterdam: University Press Rotterdam, [1973] -- viii, 180 p. ; 23 cm.

Main Library 330.182 /C964-Q

Theory of econometrics: an introductory exposition of econometric methods / [by] A. Koutsoyiannis ; foreword by C. F. Carter -- [London]: Macmillan, [1973] -- xvii, 601 p. ; 24 cm.

Main Library 330.182 /K88-T

1972

Econometric methods / J. Johnston -- 2nd ed. -- Tokyo: McGraw-Hill, 1971 -- x, 437 p. : ill. ; 24 cm.

Main Library 330.015 1 /J72-E

Nonlinear methods in econometrics / [By] Stephen M. Goldfeld and Richard E. Quandt with a contribution by Dennis E. Smallwood -- Amsterdam: North-Holland Pub. Co., 1972 -- xi, 280 p. ; 23 cm. -- (Contributions to economic analysis ; 77)
[Main Library 330.182 /G618-N](#)

Problems and issues in current econometric practice / edited by Karl Brunner -- Columbus: College of Administrative Science. Ohio State University, 1972 -- vii, 284 p. : illus. ; 24 cm. -- (College of Administrative Science monograph ; no. AA-6)
[Main Library 330.182 /B897-P](#)

Studien zur Geldtheorie und Monetare Okonometrie / herausgegeben von Gottfried Bombach Gesellschaft fur Wirtschafts- und Sozialwissenschaften Verein fur Sozialpolitik -- Berlin: Duncker & Humblot, c1972 -- 225 p. : ill. ; 24 cm.
[Main Library 332.5 /ST933](#)

The working of econometric models / [by] M. Morishima [and others] -- Cambridge [Eng.]: University Press, 1972 -- ix, 339 p. : ill. ; 24 cm.
[Main Library 330.182 /W926](#)

1971

Μαθήματα οικονομετρίας / Κωνσταντίνου Γ. Δρακάτου -- Αθήναι: [Σ. Ν. Κλουκίνας], 1971-1973 -- 2 τ. -- (Μέρος 1. Μέθοδοι -- Μέρος 2. Εφαρμογαι)
[Main Library & Basement Information Systems 330.182 /D761-M](#)

Applied econometrics / [By] J. L. Bridge -- Amsterdam: North-Holland Pub. Co., 1971 -- xi, 422 p. ; 23 cm.
[Main Library 330.182 /B851-A](#)

Distributed lags: problems of estimation and formulation / Phoebus J. Dhrymes -- San Francisco: Holden-Day, 1971 -- viii, 414 p. ; 24 cm. -- (Mathematical economics texts ; 8)
[Main Library 330.018 2 /D535-D](#)

Elements of econometrics / Kmenta Jan -- New York: Macmillan, [1971] -- xiii, 655 p. : ill. ; 24 cm. -- (Macmillan series in economics)
[Main Library 330.182 /K66-E](#)

Frontiers of quantitative economics / edited by Michael D. Intriligator -- Amsterdam: North-Holland Pub. Co., 1971-[19 ?] -- v. : ill. ; 23 cm. -- (Contributions to economic analysis ; 71 ; 105 ; 106)
[Main Library 330.182 /IN61-F](#)

Modeles economiques: methodologie des modeles et techniques macroeconomiques / Guillaume Marc -- Paris: Presses Universitaires de France, [1971] -- 313 p. : ill. ; 18 cm. -- (Themis ; 21)
[Main Library 330.182 /G957-M](#)

Principles of econometrics / Theil Henri -- New York: Wiley, [1971] -- xxxi, 736 p. : ill. ; 24 cm.
[Main Library 301.182 /T376-P](#)

Selected readings in economic theory from Econometrica / edited by Kenneth J. Arrow -- Cambridge, Mass.: M.I.T. Press, [1971] -- vii, 448 p. : ill. ; 24 cm. -- (Selected readings from Econometrica ; 2)
[Main Library 330 /AR778-S](#)

1970

Econometrics / [by] Ronald J. Wonnacott [and] Thomas H. Wonnacott -- New York: J. Wiley, [1970] -- ix, 445 p. : ill. ; 23 cm.

Main Library 330.182 /W872-E

Estimating the parameters of the Markov probability model from aggregate time series data / [by] T. C. Lee, G. G. Judge [and] A. Zellner -- Amsterdam: North-Holland Pub. Co., 1970 -- 254 p. ; 23 cm. -- (Contributions to economic analysis ; 65)

Main Library 330.182 /L481-E

Pitfalls in econometric forecasting / [by] Erich W. Streissler -- London: Institute of Economic Affairs, 1970 -- 77 p. ; 22 cm. -- (Research monographs / Institute of Economic Affairs (Great Britain) ; 23)

Main Library 330.182 /ST915-P

Selected readings in econometrics from Econometrica / edited by John W. Hooper and Marc Nerlove -- Cambridge, Mass.: M.I.T. Press, [1970] -- viii, 498 p. : ill. ; 24 cm.

Main Library 330.182 /H786-S

1969

Clustering and aggregation in economics / [by] Walter D. Fisher -- Baltimore: Johns Hopkins Press, [1969] -- xii, 195 p. : ill. ; 24 cm.

Main Library 330.182 /F537-C

Econometric gaming: a kit for computer analysis of macro-economic models / [by] L.R. Klein M.K. Evans [and] M. Hartley Klein, Lawrence Robert -- [New York]: Macmillan, [1969] -- 44 p. : charts (in folder) ; 28 cm.

Main Library 330.182 /K64-E

Elementary statistical methods: as applied to business and economic data / by William Addison Neiswanger -- New York: Macmillan, 1949 [c1943] -- 740 p. : ill. ; 23 cm.

Main Library Θ /53

On the theory and application of the general linear model / [By] J. Koerts [and] A. P. J. Abrahamse Koerts J. -- [Rotterdam]: Rotterdam University Press, 1969 -- ix, 186 p. ; 23 cm.

Main Library 330.182 /K87-O

1968

The demand for money in Norway: an econometric analysis / by Edward M. Syring -- Oslo: Universitetsforlaget, 1968 -- 234 p. : tables diagrs. ; 23 cm.

Main Library 332.5 /SY995-D

Intermediate economic statistics / [by] Karl A. Fox -- New York: Wiley, [1968] -- x, 568 p. : ill. ; 24 cm.

Main Library 330.182 /F792-I

An introduction to econometrics / [by] A. A. Walters -- London: Macmillan, 1968 -- 377 p. : ill. ; 23 cm.

Main Library 330.182 /W235-I

Readings in economic statistics and econometrics / Zellner Arnold -- Boston: Little Brown, [1968] -- xiv, 718 p. : ill. ; 23 cm.
Main Library 330.182 /Z51-R

1967

Essays in mathematical economics in honor of Oskar Morgenstern / edited by Martin Shubik -- Princeton, N.J.: Princeton University Press, 1967 -- xx, 475 p. : ill. ; 24 cm.
Main Library 330.182 /SH562-E

1966

On optimal development in a multi sector economy / by David Gale-Gale, David -- Berkeley: University of California, 1966 -- 37 p. ; 27 cm.
Main Library PA /65

Statistical methods of econometrics / [by] E. Malinvaud ; translation by A. Silvey Malinvaud Edmond -- Amsterdam: North-Holland, 1966 -- xiv, 631 p. : ill. ; 24 cm. -- (Studies in mathematical and managerial economics ; 6)
Main Library 330.182 /M251-M

Volkswirtschaftliches Rechnungswesen / Alfred Stobbe -- Berlin: Springer-Verlag, 1966 -- xiii, 254 p. : ill. ; 21 cm. -- (Heidelberger Taschenbucher ; 14)
Basement Information Systems 311 /ST863-V

1965

Estimation and identification of Cobb-Douglas production functions / by Marc Nerlove --Chicago: Rand McNally, 1965 -- vi, 193 p. : ill. ; 20 cm.
Main Library AE /162

1964

Χρησιμότης και αδυναμίες της οικονομετρικής αναλύσεως: ανακοίνωσις γενομένη εις την Ελληνικήν Εταιρείαν Οικονομικών Επιστημών την 27ην Μαρτίου 1964 / Κωνστ. Γ. Δρακάτου -- Αθήναι: [χ.ό.], 1964 -- 37 σ. ; 22 εκ.
Main Library & Basement Information Systems PE /50

Econometric analysis for national economic planning / edited by P. E. Hart, G. Mills, J. K. Whitaker -- London: Butterworths, 1964 -- xii, 320 p. : ill. ; 26 cm. -- (Colston papers ; 16)
Main Library PA /59

Econometric model building: essays on the causal chain approach / edited by Herman O. A. Wold -- Amsterdam: North-Holland, 1964 -- xiii, 419 p. : ill. ; 23 cm. -- (Contributions to economic analysis ; 36)
Main Library PH /52

Elasticite et analyse economique: essai de methodologie statistique / pref. d' Henri Guitton, Derycke Pierre-Henri -- Paris: Editions Cujas, 1964 -- ix, 505 p. : ill. ; 24 cm. -- (Connaissances economiques ; 12)
Main Library 330 /D439-E

Notes on the theory of multiple regression analysis / by James J. Thomas -- Athens: [S.n.], [c1964] -- 141 p. ; 22 cm. -- (Training seminar series / Κέντρο Προγραμματισμού και Οικονομικών Ερευνών ; 4)
[Main Library Θ /177](#)

1963

Econometric methods / J. Johnston -- New York: McGraw-Hill, [c1963] -- 300 p. : ill. ; 24 cm.
[Main Library ΠΔ /44](#)

The theory and application of econometric models / by Daniel B. Suits -- Athens: Center of Economic Research, 1963 -- xiii, 147 p. : ill. ; 22 cm. -- (Training seminar series / Κέντρο Προγραμματισμού και Οικονομικών Ερευνών; 3)
[Main Library & Basement Information Systems ΠΔ /46](#)

1960

Les choix économiques: décisions séquentielles et simulation / Pierre Rosentieh, Alain Ghouila-Houri, avec la collaboration de D. A. Emery [et al.] -- Paris: Dunod, 1960 -- xix, 355 p. : ill. ; 24 cm. -- (Finance et économie appliquée ; 9)
[Main Library 330.018 4 /R814-C](#)

Preface to econometrics: an introduction to quantitative methods in economics / Michael J. Brennan -- Cincinnati: South-western Pub. Co, [1960] -- 419 p. : ill. ; 24 cm.
[Main Library ΛΖ /164](#)

1959

Probleme der Kostenermittlung als Grundlage der Tarifbildung: dargestellt am Beispiel des Guterkraftverkehrs / Henry Gauglitz -- Berlin: Verlag die Wirtschaft, 1959 -- 99 p. ; 22 cm.
[Main Library ΠΔ /35](#)

1957

Το σύστημα Λεόντιεφ / Α. Α. Λάζαρη-Λάζαρης, Απόστολος Α.--Αθήναι: Παπαζήσης, 1957-47 σ. : πίν. ; 24 εκ.
[Main Library ΠΔ /15](#)

1954

Στοιχεία οικονομετρίας / Κ. Α. Αθανασιάδου -- Αθήναι: Παπαζήσης, 1954 -- 80 σ. : πίν. ; 24 εκ.
[Main Library Θ /120](#)

The mechanism of economic systems: an approach to the problem of economic stabilisation from the point of view of control system engineering / by Arnold Tustin

-- Cambridge: Harvard University Press, 1953 -- xi, 161 p. : ill. ; 22 cm.

Main Library IΓ /59

A textbook of econometrics / Klein Lawrence Robert -- Evanston, Ill.: Row Peterson, [c1953] -- 355 p. : ill. ; 24 cm.

Main Library 330.182 /K64-T

I.2 Periodicals

The following bibliographic references are arranged in alphabetical order.

A-Z

American economic journal: Applied economics -- Nashville, TN: American Economic Association, c2009-
Holdings: v.1 (2009)-
Main Library 330.05 /AM3513-A

Annales de l' Insee -- Paris: Institut national de la statistique et des etudes economiques
Συγχωνεύθηκε με *Cahiers du seminaire d'econometrie* για να σχηματίσει *Cahiers du seminaire d'econometrie*
Holdings: no.12 (1973)-no.60 (1985)
Basement Information Systems 054 /F815-A

Cahiers du seminaire d'econometrie / publies sous la direction de Rene Roy -- Paris: Centre National de la Recherche Scientifique, 1951-1985
Holdings: 1953, 1955-1956, 1964
Main Library 332.5 /F815-M

Econometrica / Econometric Society -- Oxford: Econometric Society, c1933-
Holdings: v.4 (1936)-
Main Library & Basement Information Systems 051 /EC19

Econometric reviews / editor Esfandiar Maasoumi -- New York: Marcel Dekker, 1982-
Συνεχίζει: Communications in statistics. Econometric reviews
Holdings: v.4 (1985)-
Main Library 330.015 /EC19

Econometric theory -- New York: Cambridge University Press, 1985-
Holdings: v.5 (1989)-
Main Library 330.1 /EC19

The econometrics journal -- Oxford, UK Malden, MA: Blackwell Publishers, c1998-
Holdings: v.5 (2002)-
Main Library 330.015 195 /EC741

Economic modelling -- London: Butterworths, c1984-
Holdings: v.1 (1984)-
Main Library 330.015 /EC19-M

Empirical economics: a quarterly journal of the Institute for Advanced Studies Vienna, Austria -- Heidelberg: Physica-Verlag, 1976-
Holdings: v.16 (1991)-
Main Library & Basement Information Systems 330.05 /EM55

Journal of applied econometrics -- Chichester, N.Y.: John Wiley & Sons, Ltd., 1986-
Holdings: v.1 (1986)-
Main Library 330.015 /J86

Journal of development economics -- Amsterdam: North-Holland, 1974-
Holdings: v.20 (1986)-
Main Library 338.905 /J86

Journal of econometrics -- [Amsterdam: North Holland Pub. Co.], 1973-
Holdings: v.1 (1973)-
Main Library & Basement Information Systems 059.2 /J86 E

Journal of economic literature / American Economic Association --
Nashvill: American Economic Association, 1969-
Holdings: v.7(1969)-
Main Library & Basement Information Systems 051 /J86-O

Journal of empirical finance -- Amsterdam: Elsevier Science B.V., 1993-
Holdings: v.2 (1995)-
Main Library 332.05 /J95

Journal of forecasting -- Chichester: Wiley, c1982-
Holdings: v.3 (1984), v.6 (1987)-
Main Library 338.544 /J86

Journal of risk model validation -- London: Risk Books, c2007-
Holdings: V.5 (2011)-
Main Library 330.015 195 /J8261

NBER macroeconomics annual -- Cambridge, Mass.: MIT Press, c1986-
Holdings: 1986-1987, 1989-1996, 1998-
Main Library 339 /N277

Quantitative economics: journal of the Econometric Society -- New York: New York University, 2010-
Holdings: v.1 (2010)-
Main Library 330 /Q258

Statistical papers = Statistische Hefte -- Berlin: Springer International, 1988-
Συνεχίζει: Statistische Hefte
Holdings: v.45 (2004)-
Main Library 330.015 195 /ST29

Working papers in economics and econometrics / Australian National University, Faculty of Economics and Commerce -- Canberra: Australian National University, Faculty of Economics and Commerce, 1976-
Holdings: no.35 (1976)-no.376 (1999)
Main Library BOX/330.018 2 /AU938-W
Ηλεκτρονική διεύθυνση (no.371, 1999-):
http://rse.anu.edu.au/working_papers/econwp.php?year=2013

II. Electronic collection of the Library

II.1 Full text articles

2013

[Cleaning up the kitchen sink: Specification tests and average derivative estimators for growth econometrics](#)

Francisco Rodríguez, Cameron A. Shelton

Journal of Macroeconomics

In press, Corrected Proof

Source: [ScienceDirect](#)

[Corruption and bribery assessment: econometric algorithms and perception index](#)

Sabau, Elena Monica

Management & Marketing

V.8, issue 1, pp.209-227

Source: [ABI/INFORM](#)

[Misspecification test methods in econometrics](#)

Zongwu Cai, Yongmiao Hong, Qi Li

Journal of Econometrics

In press, Corrected proof

Source: [ScienceDirect](#)

2012

[On the use of robust regression in econometrics](#)

Markus Baldauf, J.M.C. Santos Silva

Economics Letters

V. 114, Issue 1, pp. 124-127

Source: [ScienceDirect](#)

[Python for Unified Research in Econometrics and Statistics](#)

Bilina, Roseline, Lawford, Steve

Econometric Reviews

V. 31, Issue 5, pp.558-591

Source: [SwetsWise](#)

[Recent developments in financial economics and econometrics: An overview](#)

Chia-Lin Chang, David Allen, Michael McAleer

The North American Journal of Economics and Finance

In press, Corrected proof

Source: [ScienceDirect](#)

2011

[Great Expectatrics: Great Papers, Great Journals, Great Econometrics](#)

Chang, Chia-Lin, McAleer, Michael, Oxley, Les

Econometric Reviews

Vol.30, Issue 6, pp.583-619

Source: [SwetsWise](#)

[Nonparametric model validations for hidden Markov models with applications in financial econometrics](#)

Zhibiao Zhao

Journal of Econometrics

V.162, Issue 2, pp.225-239

Source: [ScienceDirect](#)

[On rate optimality for ill-posed inverse problems in econometrics](#)

Chen, Xiaohong; Reiss, Markus

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III. Resources from the World Wide Web²

This section presents indicative examples of Greek and international Internet sources³, in which there are open-access useful data and information.

Greek resources

Bank of Greece

Electronic address: <http://www.bankofgreece.gr/Pages/en/default.aspx>

Periodicals

*Selected **Working Papers*** (in print and online: 1993-)

[Investment strategy and Greek shipping earnings: exploring the pre & post "ordering-frenzy" period](#)

2013, no. 157, Z. G. Bragoudakis, St. T. Panagiotou & H. T. Thanopoulou

[Heterogeneity of the determinants of euro-area sovereign bond spreads; what does it tell us about financial stability?](#)

2012, no. 143, Dimitris A. Georgoutsos & Petros Migiakis

[In the neighbourhood: the trade effects of the euro in a spatial framework](#)

2011, no. 136, H. Kelejian, G. S. Tavlak & P. Petroulas

[On the geography of international banking: the role of third-country effects](#)

2011, no. 125, G. Fotopoulos & H. Louri

[Current account determinants and external sustainability in periods of structural change](#)

2010, no. 117, S. N. Brissimis, G. Hondroyiannis, Chr. Papazoglou, N. T. Tsaveas

[European sovereign bond spreads: monetary unification, market conditions and financial integration](#)

2010, no. 115, D. A. Georgoutsos & P. Migiakis

[Benchmark bonds interactions under regime shifts](#)

2009, no. 103, D. A. Georgoutsos & P. Migiakis

[Exploring the Nexus between Banking Sector Reform and Performance: Evidence from Newly Acceded EU Countries](#)

2008, no. 73, S. N. Brissimis, M. D. Dellis & N. I. Papanikolaou

[Spatial Interdependencies of FDI Locations: A Lessening of the Tyranny of Distance?](#)

2008, no. 67, St. G. Hall & P. Petroulas

[An Alternative Definition of Market Efficiency and Some Comments on its Empirical Testing](#)

2006, no. 50, A. E. Milionis

² All links have been checked in October 2013.

³ The information comes from by the institutions' websites.

[The Greek Model of the European System of Central Banks Multi-Country Model](#)

2005, no. 20, D. Sideris & N. G. Zonzilos

[Econometric Modelling at the Bank of Greece](#)

2004, no. 14, N. G. Zonzilos

Selected articles from ***Economic bulletin*** (in print and online: 1993-)

[Είναι συμμετρική η προσαρμογή της λιανικής τιμής της βενζίνης στις μεταβολές της διεθνούς τιμής του πετρελαίου; Η περίπτωση της ελληνικής αγοράς καυσίμων](#) (in Greek only)

2013, issue 37, Z. G. Bragoudakis & D. Sideris

[The impact of nominal and real uncertainty on macroeconomic aggregates in Greece](#)

2010, issue 34, H. Gibson & H. Balfoussia

[Determinants of the wage rates in Greece with an emphasis on the wages of tertiary education graduates](#)

2010, issue 34, Th. Mitrakos, P. Tsakloglou & I. Cholezas

[Determinants of the receipts from shipping services: the case of Greece](#)

2010, issue 34, Z. G. Bragoudakis & St. Panagiotou

[Inflation and nominal uncertainty: the case of Greece](#)

2010, issue 33, G. Heather & H. Balfoussia

[Determinants of the Greek stock-bond correlation](#)

2010, issue 33, P. Migiakis

[The Determinants of firm survival in the Athens Exchange](#)

2008, issue 31, I. Asimakopoulos, D. Lalountas & C. Syriopoulos

International resources

[The Econometric Society](#)

Electronic address: <http://www.econometricsociety.org/>

The Econometric Society is an international society for the advancement of economic theory in its relation to statistics and mathematics.

Cowles Foundation for Research in Economics: <http://cowles.econ.yale.edu/>

EViews: <http://www.eviews.com/home.html>

[EViews guide with econometric applications](#) / translated and edited by Zacharias Bragoudakis -- Athens, 2011 (in Greek only)

(Available at: https://www.researchgate.net/profile/Zacharias_Bragoudakis/publications/)

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IV. List of topics published in previous issues of the *Bibliography*

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