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A complete reading of this book would give you a very strong knowledge of Modern Econometrics: you can learn what an applied macro or microeconomist would need and use. This is really a great "jump" from the last edition of Econometric Methods by J. Johnston (1984)(the one I use when I was an undergraduated student).

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I draw on Johnston and DiNardo's (1997) Econometric Methods, and Professor Koenker's Lecture 7. I also provide additional support on testing for heteroscedasticity (see Appendix) and a starting point for those who want to explore further aspects of ARCH and GARCH process. This document is due to Roberto Perrelli (click here).

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