Preface

This manual provides solutions to selected exercises from each chapter of the fifth edition of *Econometrics* by Badi H. Baltagi. Eviews and Stata as well as SAS® programs are provided for the empirical exercises. Some of the problems and solutions are obtained from *Econometric Theory* (ET) and these are reprinted with the permission of Cambridge University Press. I would like to thank Peter C.B. Phillips, and past editors of the Problems and Solutions section, Alberto Holly, Juan Dolado and Paolo Paruolo for their useful service to the econometrics profession. I would also like to thank my colleague (from Texas A&M) James M. Griffin for providing many empirical problems and data sets. I have also used three empirical data sets from Lott and Ray (1992). The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles. Instructors and students are encouraged to get other data sets from the Internet or journals that provide backup data sets to published articles. The *Journal of Applied Econometrics* and the *American Economic Review* are two such journals. In fact, the *Journal of Applied Econometrics* has a replication section for which I am serving as an editor.

In my course I require my students to replicate an empirical paper. I would like to thank my students Wei-Wen Xiong, Ming-Jang Weng, Kiseok Nam, Dong Li, Gustavo Sanchez, Long Liu and Liu Tian who solved several of the exercises. I would also like to thank Martina Bihn at Springer for her continuous support and professional editorial help.

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Data

The data sets used in this text can be downloaded from the Springer website. The address is: http://www.springer.com/978-3-642-54547-4. Please check the link “Samples, Supplements, Data Sets” from the right-hand column. There is also a readme file that describes the contents of each data set and its source.

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Reference

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