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Econometric Modeling | Princeton University Press

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Formal definition. In econometrics, as in statistics in general, it is presupposed that the quantities being analyzed can be treated as random variables. An econometric model then is a set of joint probability distributions to which the true joint probability distribution of the variables under study is supposed to belong.

Econometric model - Wikipedia

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Econometric Modeling by Hendry, David F. (ebook)

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