



DEPARTMENT OF ECONOMICS

NEK301 Basic Econometrics, 7.5 credits

Grundläggande ekonometri, 7,5 högskolepoäng

First Cycle

Reading list for NEK301, to be valid from autumn semester of 2023

Reading list was confirmed by Department of Economics on 2023-05-25 to be valid from 2023-08-28.

See appendix.



UNIVERSITY OF GOTHENBURG
SCHOOL OF BUSINESS, ECONOMICS AND LAW

LITERATURE

NEK301, BASIC ECONOMETRICS , 7,5 credits, Autumn semester 2023

No compulsory textbook.

For additional reading, I recommend:

James Stock and Mark Watson (2020). *Introduction to Econometrics*, 4th edition. Pearson Education

For the lecture on prediction, I use some material from

Jerome Friedman, Trevor Hastie, and Robert Tibshirani (2009). *The Elements of Statistical Learning*, 2nd edition. Springer Series in Statistics

This book can be downloaded for free at web.stanford.edu/~hastie/ElemStatLearn/.