

ECONOMETRIC THEORY

Bibliography

Dr. Shalabh

Department of Mathematics and Statistics

Indian Institute of Technology Kanpur

1. Jack Johnston and John DiNardo (1997): **Econometric Methods**, Third edition, McGraw Hill.
2. G.S. Maddala (2002): **Introduction to Econometrics**, Third edition, John Wiley.
3. Damodar Gujarati (2003): **Basic Econometrics**, McGraw Hill.
4. William Greene (2008): **Econometric Analysis**, Prentice Hall, Sixth edition.

Suggested readings

1. George G. Judge, William E. Griffiths, R. Carter Hill, Helmut Lütkepohl, Tsoung-Chao Lee (1985): **The Theory and Practice of Econometrics**, John Wiley.
2. C.R. Rao, H. Toutenburg, Shalabh and C. Heumann (2008): **Linear Models and Generalizations - Least Squares and Alternatives**, Springer.
3. J.M. Woolridge(2002): **Introductory Econometrics- A Modern Approach**, South-Western College, Publications.
4. Badi H. Baltagi (1999): **Econometrics**, Second edition, Springer-Verlag.
5. Aman Ullah and H.D. Vinod (1981): **Recent Advances in Regression Models**, Marcel Dekker.
6. Henry Theil (1971): **Principles of Econometrics**, John Wiley.