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Applied Econometrics using MATLAB James P. LeSage Department of Economics University of Toledo October, 1999 Preface This text describes a set of MATLAB functions that implement a host. 33 3.1 Output from tsplot() function 62 3.2 Graph of turning point

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Applied Econometrics using MATLAB

The Econometrics Toolbox should allow faculty to use MATLAB in undergraduate and graduate level econometrics courses with absolutely no programming on the part of students or faculty .

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Chuanliang Jiang jiangc@bc.edu (617)913-5015 Department of Economics, Boston College ... RESEARCH FIELD Finance Economics, Empirical Finance, Asset Pricing Finance Econometrics, Applied Econometrics EDUCATION Boston College, ... Programed using Matlab to calculate a large number of key financial ratio variables. Estimate financial

Applied Financial Econometrics using Stata 1. Introduction ...

The should allow faculty to use MATLAB in un-dergraduate and graduate level econometrics courses with absolutely no pro-gramming on the part of students or faculty. An added bene t to using MATLAB and the is that faculty have the option of implementing methods that best re ect the material in their courses as well as their own research interests.

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the time to craft a generally useful MATLAB function that others could use in applied research. Inclusion in the spatial econometrics function library would have the added benefit of introducing new research methods to faculty and their students. The latest version of the Econometrics Toolbox functions can be found on

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