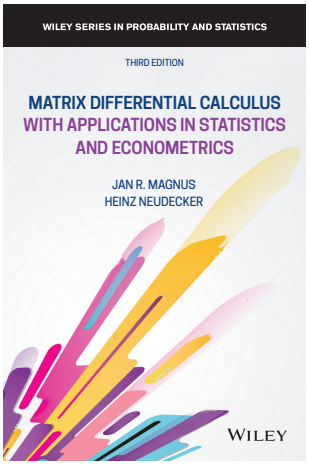
last updated: February 23, 2022

Recent books: The following two books came out recently:

(a) Introduction

(b) Statistics

- Magnus, J.R. (2017). *Introduction to the Theory of Econometrics*, VU University Press, second printing 2017, sixth printing 2021. [Info]
- Abadir, K.M., R.D.H. Heijmans, and J.R. Magnus (2019). *Statistics*, Volume 2 of *Econometric Exercises*, Cambridge University Press. [Cover] [Flyer] *This is the companion book of Matrix Algebra (co-authored with Karim) which appeared ten years ago. It took us a long time to complete this companion book, for which we apologize. It is for sale from 15 November 2018.*



In addition a third book: *Matrix Differential Calculus with Applications in Statistics and Econometrics*, Third edition, John Wiley, appeared 15 March 2019. *After Heinz Neudecker's death in December 2017, I have worked on a third edition of this book, first published in 1988. This new edition will also appear as an e-book. One of*

new features of the third edition is a new final chapter (which can be read independently of the other chapters) which is designed as an introduction and summary of matrix calculus, also suitable for (advanced) undergraduates. This final chapter will be made available for free, both through the Wiley website and directly through: [Matrix Calculus-Chap18]

Recent papers:

- De Luca, G., J.R. Magnus, and F. Peracchi (2021). Posterior moments and quantiles for the normal location model with Laplace prior, *Communications in Statistics — Theory and Methods*, 50(17), 4039–4049.
  doi: 10.1080/03610926.2019.1710756. [PDF]

- Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris (2021). DICE simplified, *Environmental Modeling and Assessment*, 26, 1–12,
  doi.org/10.1007/s10666-020-09738-2. [PDF]

- Magnus, J.R., H.G.J. Pijls, and E. Sentana (2021). The Jacobian of the exponential function, *Journal of Economic Dynamics & Control*, 127, 000–000. [PDF]

- De Luca, G., J.R. Magnus, and F. Peracchi (2021). Sampling properties of the Bayesian posterior mean with an application to WALS estimation, *Journal of Econometrics*, 00, 000–000. [PDF]

- Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and Y. Yue (2021). Earthquake risk embedded in property prices: Evidence from five Japanese cities, *Journal of the American Statistical Association*, 00, 000–000. [PDF].
  Note: this paper comes with three supplementary files: First, the Appendix [Appendix] which is an intrinsic part of the paper; second, the Data Documentation [Data Documentation] which contains a description of the data, but not the actual data set; and third the actual data and the codes [Data and Codes]

- De Luca, G. and J.R. Magnus (2021). Weak versus strong dominance of shrinkage estimators, *Journal of Quantitative Economics*, 19, S239–S266. [PDF]
  doi.org/10.1007/s40953-021-00270-y

- Magnus, J.R. and A. Peresetsky (2022). A statistical explanation of the Dunning–Kruger effect. *Frontiers in Psychology, Section Quantitative Psychology and Measurement*, 00, 000–000. [PDF]

Music scores:

I recently arranged van Bree's Allegro for 4 string quartets for 2 string quartets (8 players). You can freely download the score and the eight parts from [vanbree]. Please let me know if you find mistakes.