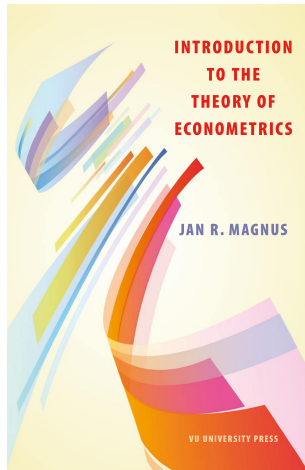
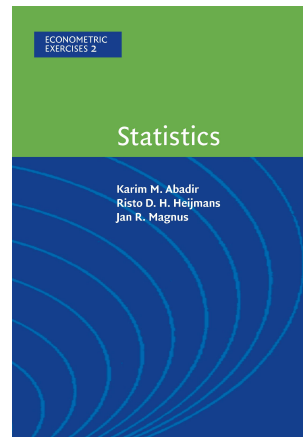


last updated: December 18, 2018

Recent books: The following two books came out recently:



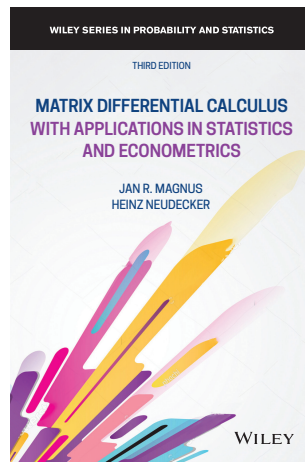
(a) Introduction



(b) Statistics

- Magnus, J.R. (2017). *Introduction to the Theory of Econometrics*, VU University Press, second printing 2017, third printing 2018. [\[Info\]](#)
- 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, will come around 15 February 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 (2018). Balanced variable addition in linear models, *Journal of Economic Surveys*, 32, 1183–1200. [\[PDF\]](#)
- Magnus, J.R. and A.A. Peresetsky (2018). Grade expectations: rationality and overconfidence, *Frontiers in Psychology — Quantitative Psychology and Measurement*, 00, 000–000, doi:10.3389/fpsyg.2017.02346. [\[PDF\]](#)
- De Luca, G., J.R. Magnus, and F. Peracchi (2018). Weighted-average least squares estimation of generalized linear models, *Journal of Econometrics*, 204, 1–17. [\[PDF\]](#)
- Magnus, G. and J.R. Magnus (2018). The estimation of normal mixtures with latent variables, *Communications in Statistics — Theory and Methods*, 00, 000–000. [\[PDF\]](#) Associated software at [\[zipfile\]](#).
- De Luca, G., J.R. Magnus, and F. Peracchi (2019). Comments on “Unobservable selection and coefficient stability: Theory and evidence” and “Poorly measured confounders are more useful on the left than on the right”. *Journal of Business and Economic Statistics*, 00, 000–000. [\[PDF\]](#)
- Ikefuji, M., R.J.A. Laeven, J.R. Magnus, and C. Muris (2019). Expected utility and catastrophic risk in a stochastic economy-climate model, *Journal of Econometrics*, 00, 000–000. [\[PDF\]](#)