

last updated: September 15, 2018

Recent books: The following three books came out recently or are about to come out.

- 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 (2018 or 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.*
- Magnus, J. R. and H. Neudecker (2019). *Matrix Differential Calculus with Applications in Statistics and Econometrics*, third edition, John Wiley. *After Heinz Neudecker's death in December 2017, I have worked on a third edition of this book, first published in 1988. This will come out in the Spring of 2019, also 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 my own website.*

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 [\[zipfile\]](#).