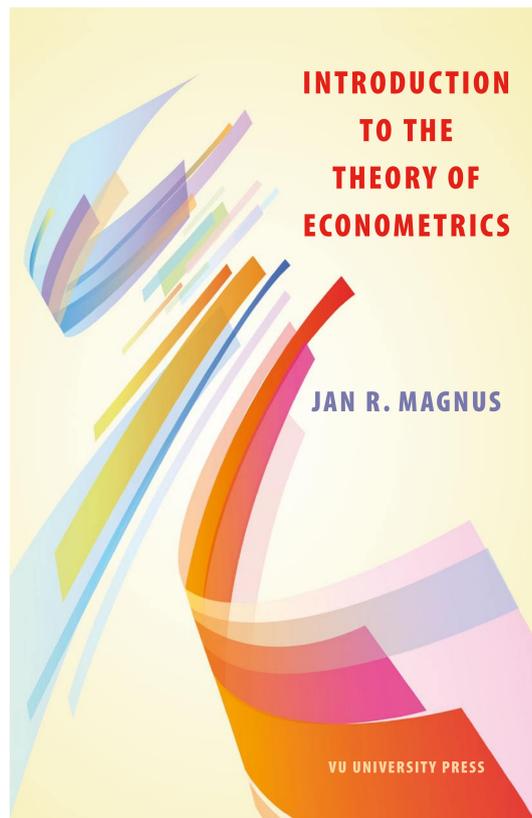


Introduction to the theory of econometrics
Third printing

by Jan R. Magnus
VU University Press, Amsterdam, 2017

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Second printing: August, 2017

Third printing: February, 2018

Blurb: This little book presents a course on the fundamentals of econometric theory. It is based on lectures given to second-year undergraduates who have learned some calculus, matrix algebra, and statistics (but no econometrics) in their first year. Two things are essential in such a course: familiarity with the standard linear regression model, and a thorough understanding of the principles of maximum likelihood. The book is also suitable as an introduction to econometrics for Master's and PhD students.

Author: Jan R. Magnus (1948) studied econometrics and philosophy at the University of Amsterdam. He worked at the Universities of Amsterdam, Leiden, and British Columbia, before moving to the London School of Economics in 1981. In 1996 he was appointed Research Professor of Econometrics at Tilburg University. In 2013 he moved to the Vrije Universiteit Amsterdam as Extraordinary Professor of Econometrics. Magnus is (co)author of eight books and more than one hundred scientific papers.

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Preview: A preview is available [HERE](#).

Book review: A book review by Chris Skeels in *Economic Record* (2018) is available [HERE](#).

Comments and suggestions: are most welcome and should be addressed to [Jan Magnus](#).

Praise for earlier printings

“A beautiful introduction to the theory of econometrics, because of its careful selection of topics, its lucid writing, and its good humor. It is a perfect textbook for students who already know some matrix algebra and statistics and who wish to learn the essentials of econometric theory.”

Jaap Abbring, Tilburg University

“Econometrics is a difficult subject to learn and to teach. This book makes both aspects fun and easy. A must-have book to use and learn from.”

Jesús Gonzalo, Universidad Carlos III de Madrid

“A concise and entertaining introduction into the essentials of econometric theory. The text is very accessible to well-trained undergraduates and I highly recommend it to anyone interested in a more thorough treatment of the subject than what is typically covered in undergraduate courses.”

Guido Kuersteiner, University of Maryland

“This book is student friendly and designed to meet the needs of conveying the key fundamental results in econometrics. A textbook of this kind is long overdue. It breaks the tradition and prevailing wisdom of keeping matrix algebra from undergraduate students. Magnus’s textbook may be the beginning of a new era in teaching and learning econometrics.”

Rachida Ouyse, University of New South Wales

“This is a carefully written text which is ideal for an honors course in econometrics in U.S. undergraduate economics programs. It has many entertaining examples and its non-intimidating length suits a single-semester course.”

Joris Pinkse, Pennsylvania State University

“Beautifully written by a true master of his craft. Although terse, the discussion is always insightful and uncluttered by extraneous detail. [...] Highly recommended.”

*Christopher L. Skeels, The University of Melbourne
Economic Record, vol. 94*

“A compact and approachable matrix-based introduction to econometric theory based around the classical normal linear model. The coverage is extensive and wide-ranging in topics dealing with least squares and maximum likelihood estimation, inference and prediction with discussions of exact and large sample theory and conditioning. The appendices contain useful and compact discussions of standard matrix analysis and statistical results.”

Richard Smith, University of Cambridge

“This is a fascinatingly short and excellent introduction to classical econometrics, teaching the key ideas and insights and the key theorems and derivations, without getting side-tracked, all illuminated with delightful little cartoons and stories. Start here, and then venture to the tomb of your choice for further details! Highly recommended.”

Harald Uhlig, University of Chicago

“A remarkable book. It provides the central ideas and methods of econometrics using a uniquely fresh, concise, and interesting writing style. It is not written for a general audience, but if you come to an econometrics course with a basic knowledge of matrix algebra and statistics, then this is the book for you.”

Xinyu Zhang, Chinese Academy of Sciences

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