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the nature of regression analysis two variable regression analysis some basic ideas two variable regression model the problem of estimation the normality assumption classical normal linear regression model cnlrm two variable regression interval estimation and hypothesis testing extensions of the two variable regression model multiple regression analysis the problem of estimation multiple regression analysis the problem of inference dummy variable regression models multicollinearity what happens if the regressors are correlated heteroscedasticity what happens when error variance is nonconstant autocorrelation what happens if the error terms are correlated econometric modeling model specification and diagnostic testing nonlinear regression models qualitative response regression models panel data regression models dynamic econometric models autoregressive and distributed lag models simultaneous equation models the identification problem si

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