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G. S. Maddala

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**Limited-dependent and qualitative variables
in econometrics**

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G. S. MADDALA
Department of Economics
University of Florida



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Preface

This book deals with the usual regression and simultaneous-equations models when the dependent variables are qualitative, truncated, or censored. This has been an area of great interest in econometrics in recent years. The book covers in more or less elementary fashion many of the models commonly used in this field. It does not cover the area of analysis of panel data; including this topic would have made the book very unwieldy.

I would like to thank Forrest D. Nelson for our early collaborative work that stimulated my interest in this area. I would like to thank Angus Deaton, Lung-fei Lee, Daniel McFadden, and Robert P. Trost for going through the book in detail, correcting errors, and suggesting methods of improvement. R. P. H. Fishe, David Goldenberg, David Grether, and Forrest Nelson also provided useful comments. They are not, however, responsible for any errors that may remain, nor for any omissions. I would like to thank Betty Sarra for carefully typing the different versions, the National Science Foundation for providing me research funds to work in this area, and the Center for Econometrics and Decision Sciences at the University of Florida for support. I would also like to thank Colin Day and his associates at Cambridge University Press for their careful production of this book.

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to

KAMESWARI, TARA, *and*

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