Introduction to Econometrics with R is an interactive companion to the well-received textbook ‘Introduction to Econometrics’ by James H. Stock and Mark W. Watson (2015). This book is in Open Review. We want your feedback to make the book better for you and other students. You may annotate some text by selecting it with the cursor and then click the on the pop-up menu. You can also see the annotations of others: click the in the upper right hand corner of the page.

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