Recommended Econometrics Books for Choice Modeling and Statistical Analysis of Travel Behavior

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Essential

1. Jeffrey M Wooldridge - Introductory Econometrics: A Modern Approach

 This provides me with a solid foundation in econometrics, essential for understanding the basics and for more advanced study.

2. Kenneth E. Train - Discrete Choice Methods with Simulation, Second Edition

 This book is directly relevant to my work in choice modeling, covering discrete choice methods extensively.

3. Angrist and Pischke - Mostly Harmless Econometrics

 It focuses on the practical application of econometric methods, which is useful for my behavioral data analysis.

4. Alan Agresti - An Introduction to Categorical Data Analysis

 This is useful for handling categorical data, which is common in my studies of travel behavior and choice modeling.

5. Jeffrey M Wooldridge - Econometric Analysis of Cross Section and Panel Data

O It covers advanced techniques for cross-sectional and panel data, which are likely relevant to my work.

6. Greene, William - Econometric Analysis, 5th Edition

 This is a comprehensive and detailed resource for a wide range of econometric techniques, useful as a reference for my complex analyses.

Specific

1. Baltagi, Badi - Econometric Analysis of Panel Data

O This will be useful if I am working with panel data in my research.

2. Davidson and MacKinnon - Estimation and Inference in Econometrics

O This is good for a deeper theoretical understanding of estimation and inference methods if needed.

Advanced

1. G.S. Maddala - Limited-Dependent and Qualitative Variables in Econometrics

 While useful for specific limited dependent variable techniques, I find that the other books cover most of what I need.

2. The EM Algorithm and Extensions, Second Edition - Geoffrey J. McLachlan and Thriyambakam Krishnan

 This is more specialized for those focusing on the EM algorithm, which might be beyond the scope of my immediate needs.

3. Bruce E. Hansen - ECONOMETRICS

O This is advanced and theoretical, and might be more than necessary for my applied choice modeling.

4. Yongmiao Hong - Lecture Notes on Advanced Econometrics

These are specialized and advanced, better suited for those deeply into econometric theory.

5. Microeconomic Theory - Andreu Mas-Colell, Michael D. Whinston, and Jerry R. Green

 This is highly theoretical and focused on microeconomics rather than econometrics or choice modeling directly.