

# Bibliografía

- Alonso, A., Fernández, F. & Gallastegui, I. (2005), *Econometría*, Prentice-Hall, Madrid.
- Davidson, D. & Mackinnon, J. (2004), *Econometric Theory and Methods*, Oxford University Press, New York.
- Engle, R. (1982), ‘A general approach to lagrangian multiplier modelo diagnostics’, *Journal of Econometrics* **20**, 83–104.
- Greene, W. (2008), *Econometric Analysis*, 6th edn, Prentice-Hall, Englewood Cliffs, New Jersey.
- Gujarati, D. (1997), *Econometría*, 4<sup>a</sup> edn, McGraw-Hill, México.
- Heij, C., de Boer, P., Franses, P., Kloek, T. & Dijk, H. V. (2004), *Econometric Methods with Applications in Business and Economics*, Oxford University Press, Oxford.
- Neter, J., Wasserman, W. & Kutner, M. (1990), *Applied Linear Statistical Models*, 3<sup>a</sup> edn, M.A: Irwin, Boston.
- Peña, D. & Romo, J. (1997), *Introducción a la Estadística para las Ciencias Sociales*, McGraw-Hill, Madrid.
- Ramanathan, R. (2002), *Introductory Econometrics with Applications*, 5<sup>a</sup> edn, South-Western, Mason, Ohio.
- Stock, J. & Watson, M. (2003), *Introduction to Econometrics*, Addison-Wesley, Boston.
- Verbeek, M. (2004), *A Guide to Modern Econometrics*, 2<sup>a</sup> edn, John Wiley, England.
- Wooldridge, J. M. (2003), *Introductory Econometrics. A Modern Approach*, 2<sup>a</sup> edn, South-Western, Mason, Ohio.