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I used the 2003 edition. This book is a reference in econometrics; it has many examples with real data from econometrics articles. If you are a beginner in econometrics you will need some effort to the way Greene presents the thinks. The matrix presentation requires advance math skills.

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The citation to Greene (1992) 4 lines above Section 24.5.8 should be deleted. Greene (1992) used the selection model of Boyes et al. (1989) that is discussed on page 896, not the approach on page 898. (Professor William Greene, New York University) 908: 08/07/09

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