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He is a Fellow of the Econometric Society and of the Royal Society of Canada and a past President of the Canadian Economics Association (2001-2002). Professor MacKinnon has written more than seventy journal articles and book chapters, and he is the coauthor of *Estimation and Inference in Econometrics* (OUP, 1993).

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I do not know better book on nonlinear estimation and inference in econometrics. Overall the book is very well written and relatively easy to understand, considering its subject. However, if you have not been introduced to linear econometrics, the book can become very hard, mainly if the reader is not acquainted with matrix algebra.

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