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McGraw-Hill, New York.

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( $n \times n$ ) matrix  $A$  is  
defined as the sum of  
the diagonal elements.  
That is,  $\text{tr}(A) = \sum_{i=1}^n a_{ii}$ . (Note that the  
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from each chapter of the 4th edition of Econometrics by Badi H. Baltagi. Eviews and Stata as well as SASr programs are provided for the empirical exercises.

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