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• Richard J. Larsen And Morris L. Marx. An Introduction To Mathematical Statistics And Its Applications. Prentice Hall, Fifth Edition, 2012. • George Casella And Roger L. Berger. Statistical Inference. Thomson, Second Edition, 2002. • Je Rey Wooldridge, Introductory Econometrics. 3th, 2024

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Introduction References There Are A Few Excellent Texts For Learning Stata. Christopher F. Baum An Introduction To Stata Programming, 2009. College Station, TX: Stata Press. Christopher F. Baum An Introduction To Modern Econometrics Using Stata, 2006. College Station, TX: Stata Press. Colin 3th, 2024

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A Kernel Density Plot Requires The Choice Of A Kernel Function,  $K$  And A Bandwidth  $h$ . You Then Evaluate The Kernel Density Function At A Number Of Values  $x_0$ , And Plot Those Estimates Against  $x_0$ . In Stata, The `kdensity` Command Produces The Kernel Density Estimate. The Default Kernel Function Is The Epanechnikov Kernel, Which Sets  $K(z) = \frac{3}{4}(1 - z^2)$  3th, 2024

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