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Introduction to Econometrics by James Stock and Mark Watson This is by far the nicest introduction to econometrics that I've come across. Stock and Watson provide excellent intuition to abstract concepts; e.g. the Central Limit Theorem and the Law of Large Numbers. They also have a complete list of solutions to odd numbered exercises.

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Stock has written more than 90 professional publications, including a popular undergraduate econometrics textbook (co-authored by Mark Watson). He is a Fellow of the Econometric Society, the former chair of the Board of Editors of The Review of Economics and Statistics, and is a Research Associate of the National Bureau of Economic Research.

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'Introduction to Econometrics with R' is an interactive companion to the well-received textbook 'Introduction to Econometrics' by James H. Stock and Mark W. Watson (2015).

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