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A quirky and thought-provoking read for any budding econometrician. . . . Insightful and refreshing.

(James Davidson Times Higher Education)

I'd recommend it to the entire range of empirical economists, from those still in training to those who, like me, have only a hazy memory of statistical theory and stick to our tried and tested methods of estimation . . . an excellent guide to how to do basic regression/IV/panel data estimation really well. In particular, it demonstrates through many examples how to bring about a happy marriage between one's underlying model and the data which might or might not confirm the researcher's hypotheses.

(Diane Coyle The Enlightened Economist Blog)

The applied econometric methods emphasized in this book are easy to use and relevant for many areas of contemporary social sciences.

(Pavel Stoynov Zentralblatt MATH)

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