ECONOMETRICS (I)   Syllabus   Fall 2005

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DESCRIPTION:

The course will introduce the linear regression model and discuss statistical inference under standard assumptions, as well as when these assumptions are relaxed. Students will be assumed to have some background in probability theory, statistics, and linear algebra.

READINGS:

The text for the course is **"A Course in Econometrics" (1991) by Arthur S. Goldberger and "Econometric Analysis" (2003) by William H. Greene**. Lectures will start at Chapter 14 of Goldberger's book and Chapter 2 of Greene's book. The chapters included in my lectures are as follows.

* Goldberger: Chapter 14, 15, 16, 17, 9, 19, 20, 21, 22, 25, 27, 28.

* Greene: Chapter 2 – 12.

Another useful reference is **"Econometric Methods" (4E) (1997) by Jack Johnston and John DiNardo, and "Introductory Econometrics" (2E) (2003) by Jeffrey Wooldridge.**

EVALUATION:

Final grades will be based on a midterm (40%), a final exam (40%), and problem sets (20%). Problem sets will require the use of GAUSS software.