

Economics4818-002

Fall 2018

Prof. Xiaodong Liu

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Location: ECON 117

Meeting Times: MWF 11:00 - 11:50

Office Hours: MW 12:30 - 1:30

Class website: All course materials will be posted on D2L

Course Description:

This course provides an introduction to the theory and application of modern econometrics. This course will explore the theory and application of econometrics.

Text:

Introductory Econometrics: A Modern Approach (5,

6<sup>th</sup> edition) by Jeffery M. Wooldridge.

The text is important, and will follow it closely. Keep up with the readings. It is essential for success in this class.

Prerequisites:

Economics 3818, Introduction to Statistics with Computer Applications, or its equivalent TJ 8.54 0 T

Tentative Course Outline (Text chapters are in parentheses):

1. Review of Mathematics and Statistics (Appendices B and C)
2. The Simple Regression Model (Ch. 2)
3. Multiple Regression Analysis: Estimation (Ch. 3)

Midterm 1

4. Multiple Regression Analysis: Inference (Ch. 4)
5. Multiple Regression Analysis: Large Sample Properties of OLS (Ch. 5)
6. Multiple Regression Analysis: Further Issues (Ch. 6)

Midterm 2

- 7.