

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,

6th edition) by Jeffery M. Wooldridge.

The text is important, and you 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.