

Economics 7828  
Dr. Waldman

January 16, 2007  
Office hours: TBA

### Course Information

Economics 7828 is a one-semester course in the fundamentals of econometrics. We will study the classical, normal, linear regression model. This course is required of all Ph.D students in economics, and is the prerequisite for Econ 8828 and Econ 8838, the seminar courses for those students wishing to take econometrics as a field.

Meetings: class will meet TR 9:30 - 10:45 in Room 5 of the Economics building.

Prerequisites: Econ 7818, and knowledge of basic linear algebra (see Appendix A in the text).

Requirements: There will be a midterm exam, a final exam, and periodic problem sets, each contributing approximately 1/3 to the course grade.

Text: Econometric Analysis, by William H. Greene, 5th edition (2003), Prentice Hall. This widely used text is a good reference for the practicing econometrician. It is available in the bookstore and on Amazon. Any edition will be acceptable.

The course website is through the CU Learn program.

Tentative text coverage: Parts of Chapters 1 - 8 and 10 - 12, 14 - 15.

Outline