Economics 4818-001   Spring 2011

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Class website: All course materials will be posted on WEBCT/CU Learn.

Course Description:

This course provides an introduction to the theory and applications of modern econometrics. This course begins by reviewing and extending the statistical material covered in Econ 3818. Following this, students are guided through the principals of regression analysis starting with the simple regression model. Issues in relation to estimation, inference and specification will be explored.

Text:

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: Further Issues (Ch. 6)

   Midterm 2

6. Heteroskedasticity (Ch. 8)
7. More on Specification and Data Problems (Ch. 9)
8. Multiple Regression Analysis with Qualitative Information: Binary Variables (Ch. 7)

   Final

University Policies: