

Syllabus

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Course: Econometrics I

Professor:

TA:

2018 FIRST SEMESTER

PROGRAM

- 1) OLS – Basics
 - a. Correlation vs. Causality
 - b. Bivariate Regression
 - c. Multivariate Regression
 - d. Hypothesis testing
- 2) Instrumental Variables – Basics
- 3) OLS – Matrix Algebra
- 4) Instrumental Variables – Matrix Algebra

BIBLIOGRAPHY

We will start this course emphasizing the intuition behind the material, without using matrix algebra (topics 1 and 2). For these topics, there is no book I particularly recommend. You can follow from the lecture notes. Some undergraduate books (for example, J.H. Stock and M.W. Watson, *Introduction to Econometrics*, Addison-Wesley) provide some of the intuition of the material, although they do not cover all the derivations we will cover in class.

For the second half of the course (topics 3 and 4), we will provide a more advanced treatment of the material. For this part, I will follow W. H. Greene, *Econometric Analysis* 7 ed., Pearson.

GRADING

10% Problem sets
45% Midterm Exam
45% Final Exam

PROFESSOR - EMAILS