

Econometrics 1 (Code 25045 – Group 04) Fall 2010

Contact Information

Instructor

Daniela Iorio

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Office hours: Monday 10:30-12:30

Recitation Instructor

Zhang Xiang

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Office hours: Friday 9:30 - 11:30

Course Information

Meeting Times: Tuesday and Thursday, 9:05-10:20

Meeting Location: Aula 6 (Tuesday) and Aula 20 (Thursday)

We may also have some classes in the Labs. There is also a recitation section once a week (Friday at 13:20-14:35, Aula 6). The weekly tutorials are intended to primarily review the material covered in class and solve exercises from past exams. It is extremely difficult to do well on the exams if you have not attended the tutorials and worked hard on the problem sets.

Course Website: Problem sets, handouts, solutions, and other class materials will be posted on <http://pareto.uab.es/diorio> and/or your recitation instructor's website: <http://pareto.uab.es/~zxiang/>.

Course Material:

We will use *Econometrics* Gujarati, D. (McGraw-Hill, Fourth Edition). I also recommend *Introduction to Econometrics* Wooldridge, J. (Thompson, Second Edition).

Grading:

10% -- assignment and 90% -- comprehensive final exam

Topics

Introduction

Single-Equation Regression Model (CH.1)

Two-Variable Regression Analysis (CH.2, 3)

Normality Assumption (CH.4)

Hypothesis Testing (CH.5)

Multivariate Analysis (CH.7, 8,9)

Dummy Variables (CH.14)

Note: this outline is intended to give you a rough idea of what we will cover and the order of topics. It is preliminary and will be revised as the term progresses.