

Xiaodong Liu, Assistant Professor

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Location:GUGG 205

Meeting Times: TR 9:30- 10:45 AM

Office Hours:W 1:00 - 4:00 PM

Class website: Allcoursematerials will be posted on D2L

#### Course Description:

This course provides an introduction to the theory and application 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:

Introductory Econometrics: A Modern Approach, 5<sup>th</sup>

#### Prerequisites:

Economics 3818, Introduction to Statistics with Computer Applications, or its

#### Software:

We will utilize Microsoft Excel

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

Final

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University policies regarding classroom behavior are available at <http://www.colorado.edu/policies/classbehavior.html> and at [http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student\\_code](http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code)

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