

Prof. Xiaodong Liu

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Location: ECON 119  
Meeting Times: TTH 12:30 - 1:45  
Office Hours: TTH 1:00 - 12:30

Class website: All course materials will be posted on D2L.

#### 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 principles 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> edition) by Jeffery M. Wooldridge.

The text is important, and will follow it closely. Keep up with the readings. It is essential for success in this class.

#### Prerequisites:

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

#### Software:

We will utilize Microsoft Excel for the data analysis in this course. Excel is available in all

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

### University Policies

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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