

Xiaodong Liu, Assistant Professor

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Location: Economics 119

Meeting Times: MWF 11:00 am – 11:50 pm

Office Hours: W 2:00 – 5:00 pm

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

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)