Syllabus

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10 Economics Building
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Office Hours: 3:00-4:30 pm MW

Materials:

Course Requirements:
Your grades will be determined by your performance on homework, one midterm exam, a final exam and a project. Weighting for these assignments is:

- Midterm: 25%
- Final: 40%
- Homework: 10%
- Project: 25%

Exams will be problem oriented. The homework will come from the laboratory manual. The course project consists of both a proposal and write-up of your results. I will distribute a handout about the project during the third week of class.

COURSE OUTLINE

I. Introduction: econometric models & data transformations
II. The k-Variable Linear Model
III. Maximum Likelihood and Asymptotic Theory
IV. Generalized Least-Squares
V. Simultaneous Equations
VI. Lagged Variables
VII. Other Topics

READING ASSIGNMENT

Chaps. 1, 2 & Sect. 3-2, 3-3, 3-4
Chap. 5 & Sect. 6-1 6-3, 6-5, 6-6
Chap. 7
Chap. 8
Chap. 11
Chap. 9
Sections 10-3, 10-4 10-5, 10-6 and
Chap. 12