Economics 7828   January 15, 2008
Dr. Waldman   Tentative office hours: Tues, Wed: 2:30 - 4:00

Course Information

Economics 7828 is a one-semester course in the fundamentals of econometrics. We will
study the classical, normal, linear regression model. This course is required of all Ph.D
students in economics, and is the prerequisite for Econ 8828 and Econ 8838, the seminar
courses for those students wishing to take econometrics as a field.

Meetings: class will meet TR 3:30 - 4:45 in room 206, Guggenheim Geography building.

Prerequisites: Econ 7818, and knowledge of basic linear algebra. A good review of the
prerequisites is contained in Appendices A - D in the text (Matrix Algebra, Probability
and Distribution Theory, Estimation and Inference, and Large Sample Distribution
Theory).

Requirements: There will be a midterm exam, March 4, a final exam, and periodic
problem sets, each contributing approximately 1/3 to the course grade.

Text: Econometric Analysis, by William H. Greene, Prentice Hall. This widely used text
is a good reference for the practicing econometrician. It is available in the bookstore and
on Amazon.com and half.com. Any edition will be acceptable.

The course website is through the CU Learn program.

Tentative text coverage and order of presentation:

Chapters in 5th ed.	Sections	6th ed.	Topic
1	all	1	Introduction
2	all	2	Classical Multiple Linear Regression Model
3	1-3, 5, 6	3	Least Squares
4	1-9, 10	4	Finite Sample Properties of LS Estimators
5	1-3, 7	4	Large Sample Properties of LS Estimators
6	1-3, 6, 7	5	Inference and Prediction
8	1, 2, 5	7	Specification Analysis and Model Selection
10	1-3, 5, 7	8	The Generalized Regression Model
11	1,2, 4-6, 9	8	Heteroskedasticity
12	1,2,5,7,9,12	19	Serial Correlation
14	1, 2, 5	10	Systems of Equations
15	1 - 5	13	Simultaneous Equation Model