

Economics4818-001

Spring2014

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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

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)

Information regarding the University Honor Code is available at

<http://www.colorado.edu/policies/honor.html> and at

<http://www.colorado.edu/academics/honorcode>. The Honor Code Council can be contacted by telephone at 303-491-2273 or by email at [honor@colorado.edu](mailto:honor@colorado.edu)