E/M 375 Introduction to Econometrics
Professor Estenson
MWF 11:30 – 12:30

Introduction:

In this course we will develop the tools needed to build and test statistical models using economic data. We will begin with a foundation in the Ordinary Least Squares method of estimation and extend this basic framework to a wide variety of techniques and applications.

Course Materials:

Articles, data and other materials distributed through the Moodle system

Grading Criteria:

33% Mid-Term and Final Exam

33% Homework Assignments, participation and attendance

33% Research Project

Course Outline:

Topic	**Reading Assignment**
Economic Questions and Data	Stock and Watson (SW) Chapter 1
Linear Regression with One Regressor	SW Chapter 4
Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals	SW Chapter 5
Linear Regression with Multiple Regressors	SW Chapter 6
	Mid Term Exam
Hypothesis Tests and Confidence Intervals in Multiple Regressions	SW Chapter 7
Nonlinear Regression Functions	SW Chapter 8
Assessing Studies Based on Multiple Regression	SW Chapter 9
Conducting a Regression Study Using Economic Data	SW Chapter 10