Syllabus of ECONOMETRICS I

Econometrics I

1. Jeffrey M. **Wooldridge**, ***Introductory Econometrics. A Modern Approach***, South-Western Cengage Learning.

2. Christopher **Dougherty**, ***Introduction to Econometrics***, Oxford University Press.

3. Marno **Verbeek**, ***A Guide to Modern Econometrics***, Wiley.

Lecture 1	Revision of Probability and Statistics Nature of Econometrics
Lecture 2	Ordinary Least Squares
Lecture 3	Properties of Multiple Regression Inference
Lecture 4	Omitted and Redundant Variables Asymptotic Properties Model Selection Criteria Nonlinear Models Dummy Variables
Lecture 5	Multicollinearity Heteroskedasticity
Lecture 6	Generalized Least Squares Specification Problems Data Problems Nonlinear Regression Estimation
Lecture 7	Autocorrelation
Lecture 8	Endogeneity Instrumental variables Maximum Likelihood Estimation
Lecture 9	Interaction Variables Time Series – Introduction Time Series – Data
Lecture 10	Panel Data
Lecture 11	Models with Discrete Dependent Variables
Lecture 12	Limited Dependent Variable Models
Lecture 13	Granger Causality Simultaneous Equations

Econometric Software: We will mostly use GRETL