

ECONOMICS 7630: Econometrics I

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Course Grading: Course grades will be assigned on the basis of two exams (25% each), and a comprehensive final exam [May 7, 2008, 7:30-9:30 am] (50%)
Required Text: *Econometric Methods with Applications in Business and Economics*, by Heij, de Boer, Franses, Kloek and van Dijk, Oxford University Press, 2004.

Supplementary & Suggested texts:

- Judge, Hill, Griffiths, Lütkepohl, Lee, *Introduction to the Theory and Practice of Econometrics*, 2nd Edition, John Wiley and Sons, 1988
- Griffiths, Hill and Judge, *Learning and Practicing Econometrics*, John Wiley and Sons, 1993
- Hill, Griffiths and Lim, *Principles of Econometrics*, 2008
- Hill, *Learning SAS: A Computer Handbook for Econometrics*, 1993

Data for homework assignments available at <http://www.oup.com/uk/booksites/content/0199268010/>

Class Software: SAS

Course Outline:	<u>Read</u>
0. Matrix Methods	Appendix A
1. Review of Statistics	Ch 1
2. Simple Regression	Ch 2
3. Multiple Regression	Ch 3
4. Non-linear Methods	Ch 4
5. Diagnostic Tests and Model Adjustments	Ch 5.1-5.3