ECONOMICS 7630: Econometrics I

Instructor: Carter Hill  
Office: 2127 CEBA  
Phone: 578-1490  
Office Hours: TTh 2:00-4:00  
email: eohill@lsu.edu  

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%)  


Supplementary & Suggested texts:  
- Griffiths, Hill and Judge, Learning and Practicing Econometrics, John Wiley and Sons, 1993  
- Hill, Griffiths and Lim, Principles of Econometrics, 2008  

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

Class Software: SAS  

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