Contact Information

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Course Pre-requisites

Basic statistics and calculus or permission of instructor

Required Textbook

Books for supplementary reading:

Course Description

This is the sequel course in an econometrics sequence at the undergraduate level. We will
continue the topics in the textbook, starting from chapter 8 (Heterogeneity) and then regression
analysis on a new different data structure, time series data. The purpose of this course is to give
students complete perspective about econometrics including different econometrics techniques
in cross-section, time series and mix of both.

Assignments and Exams

There will be three exams, two midterms and one final. These tests will focus on your
understanding of basic econometric theory and problem sets. In addition, there will be six
homework assignments.
Two Midterms: 25% \times 2 = 50%
Final Exam: 35%
Homeworks: 15%

**Examination Dates (tentative)**
Two Midterms:
Final Exam:

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**Topics Covered**

**I: Regression Analysis with Cross-Sectional Data**

CHAPTER 8: Heteroskedasticity

CHAPTER 9: More on Specification and Data Problems

**II: Regression Analysis with Time Series Data**

CHAPTER 10: Basic Regression Analysis with Time Series Data

CHAPTER 11: Further Issues in Using OLS with Time Series Data

CHAPTER 12: Serial Correlation and Heteroskedasticity in Time Series Regression

**III: Advanced Topics**

CHAPTER 13: Pooling Cross Sections across Time: Simple Panel Data Methods

CHAPTER 14: Advanced Panel Data Methods