

Course: Econometrics

GRADO: Economics

YEAR: 2

SEMESTER: 2

**COURSE CRONOGRAM**

Week	Lecture	DESCRIPTION OF THE LECTURE'S TOPICS	GROUP (Mark X)		Classroom	STUDENT WORK DURING THE WEEK		
			Lecture	Recitation		DESCRIPTION	Number of Lecture Hours	Number of Hours of Work per Week
1	1	The nature of econometrics and economic data ( SW. Ch.1)	X			Read SW. Ch. 1	1,5	5
1	2	Probability and Statistics review.		X		Homework.	1,5	
2	3	The simple regression model I (SW. Ch. 4).	X			Read SW. Ch. 4.	1,5	5
2	4	Exercises on the interpretation of the linear regression model.		X		Homework.	1,5	
3	5	The simple regression model II (SW. Ch. 5).	X			SW. Ch. 5	1,5	5
3	6	Exercises on derivation of OLS estimator expectation and variance.		X		Homework.	1,5	
4	7	Multiple regression analysis: estimation I (SW. Ch. 6)	X			Read SW. Ch. 6.1-6.4	1,5	5
4	8	Exercises on the interpretation of partial effects and goodness of fit.		X		Homework.	1,5	
5	9	Multiple regression analysis: estimation II (SW. Ch. 6)	X			Read SW. Ch. 6.5-6.7	1,5	5
5	10	Exercises on omission of significant variables biases, standard errors and multicollineality.		X		Homework.	1,5	
6	11	Multiple regression analysis: inference I (SW. Ch. 7)	X			Read SW Ch. 7.1-7.3	1,5	5
6	12	Exercises on confidence intervals, significance tests and simple restrictions.		X		Homework.	1,5	
7	13	Multiple regression analysis: inference II (SW. Ch. 7)	X			Read SW. Cp. 7.4-7.6	1,5	5
7	14	Exercises on a parameters linear restriction and multiple restrictions.		X		Hand in homework.	1,5	

8	15	Nonlinear regression using linear multiple regression (W. Ch. 6, SW. Ch. 8)	X			Read SW. Ch. 8.1-8.2	1,5	5
8	16	EXAM		X		EXAM	1,5	
9	17	Nonlinear regression using linear multiple regression with interaction effects (SW. Ch. 8).	X			Read SW. Ch. 8.3-8.4	1,5	5
9	18	Exercises on nonlinear modeling using linear multiple regression				Homework.	1,5	
10	19	Regression with a Binary dependent variable.	X			Read W. Ch 8, SW. Ch. 11.1	1,5	5
10	20	Exercises on the linear probability model.		X		Homework.	1,5	
11	21	Instrumental variables estimation and two stages least squares I (W. Ch. 15, SW. Ch. 12).	X			Read W. Ch 15.1 and 15.2, SW. 12.1-12.2	1,5	5
11	22	Exercises on models with two endogenous variables, order and rank identifiability conditions.		X		Homework.	1,5	
12	23	Instrumental variables estimation and two stages least squares II (W. Ch. 15, SW. Ch. 12).	X			Read W. Ch 15.3 and 15.4, SW. Ch. 12.3-12.4	1,5	5
12	24	Exercises on using several instruments and inferences using two stages least squares.		X		Homework.	1,5	
13	25	Instrumental variables estimation and two stages least squares III (Wooldridge Ch. 15).	X			Read W. Ch 15.5 and 15.6, SW. Ch. 12.5	1,5	5
13	26	Review problems		X		Homework.	1,5	
14	27	Review class				Study for the exam		
14	28	EXAM				EXAM		
<b>SUBTOTAL</b>								<b>120</b>
15		Make ups, tutoring, homework assignments, etc.						8
16-18		Final exam/Studying for the final exam.					3	19
<b>TOTAL</b>								<b>150</b>