

Course: Introductory Econometrics

DEGREE: Philosophy,
Politics, and
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 (Ch. 1, SW. Ch. 1)	X			Read W Ch. 1. and App. B and C; SW. Ch. 1	1,5	5
1	2	Probability and Statistics review.		X		Hand in homework.	1,5	
2	3	The simple regression model I (W. Ch. 2, SW. Ch. 4).	X			Read W. Ch. 2.1 to 2.4 and A. SW. Ch. 4.1-4.3	1,5	5
2	4	Exercises on the interpretation of the linear regression model.		X		Hand in homework.	1,5	
3	5	The simple regression model II (W. Ch. 2, SW. Ch. 5).	X			Read W. Ch 2.5. and 2.6, SW. Ch. 4.4-4.6, 5.2-5.3	1,5	5
3	6	Exercises on derivation of OLS estimator expectation and variance.		X		Hand in Homework.	1,5	
4	7	Multiple regression analysis: estimation I (W. Ch. 3, SW. Ch. 6)	X			Read W. Ch 3.1 and 3.2, SW. Ch. 6.1-6.4	1,5	5
4	8	Exercises on the interpretation of partial effects and goodness of fit.		X		Hand in homework.	1,5	
5	9	Multiple regression analysis: estimation II (W. Ch. 3, SW. Ch. 6)	X			Read W. Ch. 3.3 to 3.5, SW. Ch. 6.5-6.7	1,5	5
5	10	Exercises on omission of significant variables biases, standard errors and multicollineality.		X		Hand in homework.	1,5	
6	11	Multiple regression analysis: inference I (W. Ch. 4, SW. Ch. 7)	X			Read W. Ch. 4.1 to 4.3, SW Ch. 7.1-7.3	1,5	5
6	12	Exercises on confidence intervals, significance tests and simple restrictions.		X		Hand in homework.	1,5	

7	13	Multiple regression analysis: inference II (W. Ch. 4, SW. Ch. 7)	X			Read W. Ch 4.4 and 4.5., 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 W. Ch 6, 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 (W. Ch. 7, SW. Ch. 8).	X			Read W. Ch 7.1 to 7.6, SW. Ch. 8.3-8.4	1,5	5
9	18	Exercises on nonlinear modeling using linear multiple regression				Hand in homework.	1,5	
10	19	Heteroskedasticity (Wooldridge Ch. 8).	X			Read W. Ch 8, SW. Ch. 11.1	1,5	5
10	20	Exercises on robust estimation in the presence of heteroskedasticity, heteroskedasticity tests and estimation in the linear probability model.		X		Hand in 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		Hand in 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		Hand in 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		Hand in homework	1,5	
14	27	Review class				Study for the exam		
14	28	EXAM				EXAM		
SUBTOTAL							120	
15		Make ups, tutoring, homework assignments, etc.						8
16-18		Final exam/Studying for the final exam.					3	19
TOTAL							150	