

Course: Introduction to Econometrics

GRADO: Philosophy, Politics and Economics

YEAR: 1

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 on Problem Set 1a.	1.5	
2	3	Review of Probability. (SW. Ch. 2)	X			Read SW. Ch. 2	1.5	5
2	4	Review exercises on Probability.		X		Homework on Problem Set 1b.	1.5	
3	5	Review of Statistics. (SW. Ch. 3)	X			Read SW. Ch. 3	1.5	5
3	6	Review exercises on Statistics.		X		Homework on Problem Set 1c.	1.5	
4	3	The simple regression model I (SW. Ch. 4).	X			Read SW. Ch. 4.	1.5	5
4	4	Exercises on the interpretation of the linear regression model.		X		Homework on Problem Set 2.	1.5	
5	5	The simple regression model II (SW. Ch. 5).	X			Read SW. Ch. 5	1.5	5
5	6	Exercises on derivation of OLS estimator expectation and variance.		X		Homework on Problem Set 3.	1.5	
6	7	Multiple regression analysis: estimation I (SW. Ch. 6)	X			Read SW. Ch. 6.1-6.4	1.5	5
6	8	Exercises on the interpretation of partial effects and goodness of fit.		X		Homework on Problem Set 4.	1.5	
7	9	Multiple regression analysis: estimation II (SW. Ch. 6)	X			Read SW. Ch. 6.5-6.7	1.5	5
7	10	Exercises on omission of significant variables biases, standard errors and multicollinearity.		X		Homework on Problem Set 5.	1.5	
8	11	Multiple regression analysis: inference I (SW. Ch. 7)	X			Read SW Ch. 7.1-7.3	1.5	5
8	12	MIDTERM EXAM		X		EXAM	1.5	

9	13	Multiple regression analysis: inference II (SW. Ch. 7)	X			Read SW. Cp. 7.4-7.6	1.5	5
9	14	Exercises on confidence intervals, significance tests and simple restrictions.		X		Homework on Problem Set 6.	1.5	
10	15	Nonlinear regression using linear multiple regression (W. Ch. 6, SW. Ch. 8)	X			Read SW. Ch. 8.1-8.2	1.5	5
10	16	Exercises on parameters linear restriction and multiple restrictions.		X		Homework on Problem Set 7.	1.5	
11	17	Nonlinear regression using linear multiple regression. Interaction effects (W. Ch. 6, SW. Ch. 8).	X			Read SW. Ch. 8.1-8.4	1.5	5
11	18	Exercises on nonlinear modeling using linear multiple regression		X		Homework on Problem Set 8.	1.5	
12	19	Regression with a Binary dependent variable. (SW. Ch. 11.1)	X			Read W. Ch 8, SW. Ch. 11.1	1.5	5
12	20	Exercises on the linear probability model.		X		Homework on Problem Set 9.	1.5	
13	21	Instrumental variables estimation and two stages least squares (W. Ch. 15, SW. Ch. 12).	X			Read W. Ch 15.1-3 and 15.2, SW. Ch. 12.1-12.5	1.5	5
13	22	Exercises on models with two endogenous variables, order and rank identifiability conditions.		X		Homework on Problem Set 10.11.12	1.5	
14	27	Review class				Study for the exam	1.5	5
14	28	2 ND EXAM				EXAM	1.5	
SUBTOTAL								120
15		Make ups, tutoring, homework assignments, etc.						8
16-18		Final exam/Studying for the final exam.					3	19
TOTAL								150