

Course: Econometrics

GRADO: Economics/Business Administration

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 on Problem Set 1.	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 on Problem Set 2.	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 on Problem Set 3.	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 on Problem Set 4.	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 multicollinearity.		X		Homework on Problem Set 5.	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 on Problem Set 6.	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		Homework on Problem Set 7.	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		X		Homework on Problem Set 8.	1,5	
10	19	Regression with a Binary dependent variable. (SW. Ch. 11.1)	X			Read W. Ch 8, SW. Ch. 11.1	1,5	5
10	20	Exercises on the linear probability model.		X		Homework on Problem Set 9.	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 on Problem Set 10.	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 on Problem Set 11.	1,5	
13	25	Instrumental variables estimation and two stages least squares III (W. Ch. 15, SW. Ch. 12).	X			Read W. Ch 15.5 and 15.6, SW. Ch. 12.5	1,5	5
13	26	Review problems		X		Homework on Problem Set 12.	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	