INTRODUCTORY ECONOMETRICS

Universidad Carlos III de Madrid

Master in Economic Development and Growth

Course Outline

Session	Detail	Date/PS/Quiz
1	Introduction	
2	Simple Linear Regression: Definitions, OLS	
3	Simple Linear Regression: Goodness of Fit, Algebraic properties of OLS and Expected Value	Problem Set 1
4	Simple Linear Regression: Variance of OLS, Functional Form and Inference	
5	Multiple Linear Regression: Motivation, Interpretation of OLS estimates, Assumptions, Expected Value of OLS estimators	Problem Set 2
6	Multiple Linear Regression: Omitted Variable Bias, Variance of OLS estimator, Gauss-Markov and Inference	
7	Multiple Linear Regression: Qualitative Information (Dummy Variables)	
8	Further issues on functional form	
9	Differences-in-Differences	Problem Set 3
10	Instrumental Variables. Motivation	
11	Two Stage Least Squared Further issues with Instrumental Variables	Research Project