All readings, chapters and sections are from the textbook. It is also important to take good notes in class. Some of what I write on the blackboard is not in the book.

1. The nature of econometrics and economic data: chapter 1 and handout called Econometrics
2. Appendix A (especially di erential calculus); Appendix B and C: review of probability and statistics; Appendix D: Elements of linear algebra .
3. The simple linear regression model and the least squares estimator: chapter 2.
4. Multiple linear regression (MLR) model and the least squares estimator: chapter 3
5. Hypothesis testing for the MLR model under normality: chapter 4.
6. Asymptotic properties of the least squares estimator and Hypothesis testing for the MLR model under non-normality: chapter 5.
7. Data scaling, dealing with data transformations, regressor selection, goodness-of- t and prediction: chapter 6.
8. Regression with binary variables: chapter 7.
9. Accounting for heterocedasticity: chapter 8.
10. Functional form misspeci cation, regressor misspeci cation, measurement error: chapter 9, sections 9.1-9.4.
11. Instrumental variable estimation: chapter 15.