

Prof. Xiaodong Liu

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Location:HLMS 267
Meeting Times: TTH 1:00 AM - 12:15 PM
Office Hours:TTH 1:00 PM - 2:00 PM

Class website: All course materials will be posted on D2L
estimation, inference and specification will be explored.

Text:

Introductory Econometrics: A Modern Approach,

th edition) by Jeffery M. Wooldridge.

The text is important, and will follow it closely. Keep up with the readings. It is essential for success in this class.

Prerequisites:

Economics 3818, Introduction to Statistics with Computer Applications, or its equivalent.

Software:

We will utilize Microsoft Excel for the data analysis in this course. Excel is available in all campus computer labs, including the lab in the basement of the Economics building.

4. Final exam (30 pts)

A student can miss two classes. After that, one point per class. There will be no makeup exams. A student with an excused absence will have the additional weight

Tentative Course Outline (Text chapters are in parentheses):

1. Review of Mathematics and Statistics (Appendices B and C)
2. The Simple Regression Model (Ch. 2)
3. Multiple Regression Analysis: Estimation (Ch. 3)

Midterm 1

4. Multiple Regression Analysis: Inference (Ch. 4)
5. Multiple Regression Analysis: Large Sample Properties of OLS (Ch. 5)
6. Multiple Regression Analysis: Further Issues (Ch. 6)

Midterm 2

- 7.