The goal of this course is to provide an understanding of the econometric theory that underlies common econometric models. The focus is on the regression model and its extensions. Portions of the course will cover topics students have seen before, but these will be covered in greater depth. After taking this course, students should be able to:
1. Choose appropriate models and estimators for given economic applications.
2. Interpret regression model estimates.
3. Diagnose potential problems with models and know how to remedy them.
4. Have sufficient grounding in econometric theory to begin advanced work in the field.

The textbook for this course is Greene, W. H., "Econometric Analysis," 6th or 7th edition, Prentice Hall, plus a few additional readings. The following syllabus gives 6th and 7th edition chapters in Greene (denoted G).

SYLLABUS
1. Regression vs correlation and causes.
2. Finite Sample Properties of Estimators. G Appendix C
9. Dynamic and time series models. G 6th edition 20,21, or 7th edition 20  Note: The material from chap. 20 (models with lagged variables) in the 6th edition seems to have been cut from the 7th edition – it is worth finding the older book for this chapter.
   Possible additional topic time permitting: Discrete dependent variable models, Panel data models. G 6th edition 23, 9 or 7th edition 17,18,11.

Other books you may find useful for additional reading are:

GRADING: midterm: 50%, Final: 50%.