

Introduction to Econometrics

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Office hours: By appointment

Language

I will give lecture in Thai. However, all written material (exam, homework and notes) will be in English.

Objective:

This class will teach you a standard undergraduate course in Econometrics

Textbook

Introduction to Econometrics (2007) by Christopher Dougherty.

The book is reserved at the econ library.

Grading

Homework	10%
Midterm	40%
Final	50%
Bonus (for answering questions in class)	5%
Minus Point (for disturbing behaviors in class)	-10%

Homework

Each homework will be posted on <http://pioneer.netserv.chula.ac.th/~ptanapo1/metric/>

Each homework is due about 1 week after posting.

Topics

- Random Variables, Sampling, and Estimation
- Properties of regression coefficients and hypothesis testing
- Multiple regression analysis
- Transformation of variables
- Dummy variables
- Specification regression variables: a preliminary skirmish
- Heteroscedasticity
- Stochastic regressors and measurement errors
- Simultaneous equations estimation
- Binary choice models and maximum likelihood Estimation
- Models using time series data
- Autocorrelation