

**2945310 Introduction to Econometrics (Section 2) 4(3-2-7)**

<b>Pre-requisite:</b>	2945113 Statistics for Economists
<b>Instructor:</b>	Assoc. Prof. Pongsa Pornchaiwisukul, Ph.D. (จศ.ดร. พงศา พรชัยวิเศษกุล) Office: Room 501 Economics Building (5th floor) Office Hours: Tu,Th 1330-1430hr CU homepage: <a href="http://pioneer.chula.ac.th/~ppongsa">http://pioneer.chula.ac.th/~ppongsa</a>
<b>Teaching Assistant:</b>	To be announced

**Course Description:**

The course will start with a short review of probability theory and univariate statistics and its inference. Topics to be covered beyond the review will be bi-variate statistics, theoretical assumptions of a Classical Linear Normal Regression Model (CLNRM), the matrix approach for CLNRM, violation and relaxation of each assumption, dummy and choice variables and multiple equation models.

**Reading Texts:**

- [1] Gujarati, D., Basic Econometrics (4<sup>th</sup> edition), McGraw-Hill, 2003  
 [2] Koutsoyiannis, A., Theory of Econometrics (2<sup>nd</sup> edition), MacMillan, 1977

**Grading Policy:**

Inception Exam	15%	(in 3 <sup>rd</sup> or 4 <sup>th</sup> week)
Midterm Exam	35%	(December 25, 2009)
Final Exam	35%	(February 26, 2010)
Class Attendance and Homework	15%	(by the Teaching Assistant)

**Course Outline:**

Week#	Description	Reading
0	Matrix Algebra	[1]App.B(913-925)
1	Univariate Statistics	[1]App.A(869-912)
2	Correlation Theory	[2]ch.3(31-47)
3	Simple Linear Regression Model	[2]chs.4-6(48-116)
4-5	Multiple Regression Model	[2]ch.7(117-139)
	Regression and ANOVA	[2]ch.8(140-178)
	Matrix Representation of OLS	[1]App.C(926-958)
6	Dummy Independent Variables	[1]ch.9(297-333)
7-8	Autocorrelation	[1]ch.12(441-505)
9	*****Midterm Exam*****	
10	Multicollinearity	[1]ch.10(335-386)
11	Heteroskedasticity	[1]ch.11(387-440)
12-13	Choice Models	[1]ch.15(580-635)
14-15	Introduction to SEM	[1]ch.18(715-734)
	Identification Problem for SEM	[1]ch.19(735-761)
	SEM Estimation	[1]ch.20(762-791)
16	*****Reserve for Review*****	
17	*****Final Exam*****	