

Introductory Econometrics

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Contents

- Introduction
- Basic Statistics
- Simple Linear Regression Model
- Multiple Linear Regression Model
- Topics in Classical Single-Equation Model

Preliminary Courses

- Intermediate Microeconomics, Intermediate Macroeconomics.
- Calculus, Probability and Statistics, Linear Algebra.

Instructor

- Instructor: Yaohan Chen (陈垚翰)
- E-mail: yaohan.chen@ahu.edu.cn
- Website: https://yaohanchen.com/miscellaneous/courses/undergraduate_econometrics/
- Office Hour: TBA

Assessment

- Homework ($\times 3$), 10%.
- Projects ($\times 1$, for experiments), 20%.
- Mid-term Exam (in class), 20%.
- Final Exam, 50%.

References

- 李子奈, 潘文卿, 2020. 计量经济学(第五版)[M]. 高等教育出版社.
- Wooldridge J M, 2013. Introductory Econometrics: A Modern Approach, 5th edition[M]. South-Western.
- Hansen B E, 2022. Econometrics[M]. Princeton University Press.