ECON 510: Probability and Statistics II

Spring 2013 Syllabus

Instructor: Taner Yigit
Office: MA 225
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Office Hours: Tues. 10:40-12:00 ;   Fri.   13:40-15:00.

Required Textbook: Econometric Analysis, 6th Edition, William H. Greene,
                              Prentice Hall, 2007
Recommended Textbook: Econometric Theory and Methods, Davidson and
                              MacKinnon, Oxford University Press, 2009

Chapters:

2	The Classical Multiple Linear Regression Model
3	Least Squares
4	Statistical Properties of the Least Squares Estimators
5	Inference and Prediction
6	Functional Form and Structural Change
7	Specification Analysis and Model Selection
8	The Generalized Regression Model and Heteroscedasticity
19	Serial Correlation
9	Panel Data Models
10	System of Regression Equation
12	Instrumental Variables
13	Simultaneous-Equations Models
15	The Generalized Methods of Moments
16	Maximum Likelihood Estimation
23	Models with Discrete Choices
24	Censored Data

There will be one mid-term (25% of final grade) and one final (35% of the final grade), first quiz (5% of the final grade), other quizzes (10% of the final grade), attendance (5% of the final grade), and assignments (20% of the final grade). Those students who miss the midterm without a valid excuse and/or miss half of the assignments will receive an FZ grade.