FINA 7397 – Econometrics I

Location: Melcher Hall, Room 210B
Time: Tuesdays and Thursdays 11:00 AM to 12:30 PM (or TBA).
Online Notes, homework and Other Material: www.bauer.uh.edu/rsusmel/phd/phdeconom1.htm

Textbook:
Econometric Analysis, by William H. Greene, Prentice Hall. (Almost any edition is OK.)

Other useful references:
Estimation and Inference in Econometrics, by R. Davidon and J. MacKinnon, Oxford University Press, 1993.
Time Series Analysis, by J. D. Hamilton, Princeton University Press, 1994.
Econometric Analysis of Cross Section and Panel Data, by J. Wooldridge, MIT Press, 1999.
Mostly Harmless Econometrics: An Empiricist's Companion, by Joshua D. Angrist & Jörn-Steffen Pischke, Princeton University Press, 2009.

These texts will be supplemented by some articles I will assign during the semester.

Outline of the course:
Introduction - Review of Statistics
Linear Regression Model and OLS
Hypothesis Testing and Prediction
Functional Form and Specification Analysis
Large Sample Properties
IV Estimation
Non-linear Regression Model
Generalized Regression Model
Panel Data Models
Simultaneous Equations Model
Bayesian Methods
Other Econometric Issues (Time Series, Robust and Quantile Regression, etc., if time allows)

Exams and Grading:
Exams (75%) - Three Midterms (9/25, 10/30, 11/29) + Final (12/8?)
Homework (25%) - Regular assignments at the end of each chapter