Econometrics I
Instructor: CHUANG HONGWEI
Semester: FALL
Course Numbering: EEM-EC0564R, Credits: 2

1. Object and Summary of Class:
   This course will introduce contemporary methods for empirical studies, demonstrate how to apply those methods to
data, and interpret the derived results. A statistical software, R, will be used to demonstrate some empirical
cases during the lecture.

2. Goal of Study:
   This course serves as a stepping stone for those interested in knowing the field more intimately and perhaps
going on advanced study in Econometrics.

3. Contents and Progress Schedule of the Class:
   Week 1 Review of probability and statistics
   Week 2 Linear regression with one regressor
   Week 3 OLS
   Week 4 Gauss-Markov Theorem
   Week 5 Linear regression with multiple regressors I
   Week 6 Linear regression with multiple regressors II
   Week 7 Dummy variables
   Week 8 Diagnostics of linear regression
   Week 9 Extensions of linear regression
   Week 10 Midterm
   Week 11 Logistic regression I
   Week 12 Logistic regression II
   Week 13 MLE, GMM
   Week 14 Multinomial logistic regression
   Week 15 Ordinal logistic regression
   Week 16 Final Exam

4. Language:

5. Evaluation Method:
   Grades are based on total points earned by 40% form midterm and 60% form final report.

6. Textbook and References:
   Introductory Econometrics: A Jeffery M.
   Modern Approach
   The Elements of Statistical Hastie,
   Learning: Data Mining, Inference, and Prediction
   and
   An introduction to Statistical James,
   Learning - with Application in R
   Witten, Hastie, and
   Tibshirani

7. URL:
   https://sites.google.com/site/hongweichuang/

8. Preparation and Review:
   Office Hours: Fridays 14:30-15:30 or by appointment

9. In Addition:
   The lectures will be conducted in English.