

## **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](http://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. Davidson 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