

Econometrics

—Course Description and Study Plan



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General information

- Lecturer : Feng Li, Email: feng.li@cufe.edu.cn
- Language: The course is taught in English. And all the assignments and examinations will be conducted in English.
- Reception hours: Questions concerned with this course can be asked after **Monday**'s lecture or via email.
- Lecture notes and updated news are available at <http://feng.li/teaching/econometrics>
- Working load: It is a difficult course and I suggest you to study at least of equivalent lecture hours after each lecture to meet the minimal requirement of the exam.

Literature

- Basic Econometrics
 - Author: Damodar Gujarati and Dawn Porter
 - Paperback: 800 pages
 - Publisher: McGraw-Hill; **5th edition**
 - Language: English
 - ISBN-10: 0071276254
 - ISBN-13: 978-0071276252
 - Available on <http://item.jd.com/19170419.html>

Assignments and examinations

To pass the final exam you have to have at least 60p in the total score with the following two tasks.

- Group Assignments (30p)
There will be a **mandatory** group assignment at the second half of the semester. You are supposed to work with real data with no more than three group members. More information is coming with the assignment.
- Final exam (70p)
Close exam at the end of the semester. Please refer to the university calendar.

Course contents

The course consists of two parts:

- Part I: focuses on fundamental econometric concepts and models.
- Part II: focuses on econometrics model diagnostic techniques and financial applications.

Course contents (preliminary)

The lectures will cover the following contents

- 1 Course information and introduction
- 2 Linear regression models
- 3 Regression with single covariate
- 4 Regression with multiple covariates
- 5 Regression modeling with R
- 6 Dummy variables
- 7 Multicollinearity
- 8 Heteroscedasticity
- 9 Autocorrelation
- 10 Model diagnostic
- 11 Time series and logistic regression
- 12 Panel data regression
- 13 Dynamic modeling

Detailed course contents are available in lecture notes.