

Economics 7828  
Dr. Waldman

January 15, 2008  
Tentative office hours: Tues, Wed: 2:30 - 4:00

### Course Information

Economics 7828 is a one-semester course in the fundamentals of econometrics. We will study the classical, normal, linear regression model. This course is required of all Ph.D students in economics, and is the prerequisite for Econ 8828 and Econ 8838, the seminar courses for those students wishing to take econometrics as a field.

Meetings: class will meet TR 3:30 - 4:45 in room 206, Guggenheim Geography building.

Prerequisites: Econ 7818, and knowledge of basic linear algebra. A good review of the prerequisites is contained in Appendices A - D in the text (Matrix Algebra, Probability and Distribution Theory, Estimation and Inference, and Large Sample Distribution Theory).

Requirements: There will be a midterm exam, March 4, a final exam, and periodic problem sets, each contributing approximately 1/3 to the course grade.

Text: Econometric Analysis