

Introductory Econometrics Summer term 2022

Class meeting times

Lecture: Mon., 16:00 - 18:00. Location: Lecture room XX [Mel] (starts on 4.4.2022)
Exercise Group I: Thu., 16:00 - 18:00. Location: Lecture room XX [Mel] (starts on 14.4.2022)
Exercise Group II: Fri., 12:00 - 14:00. Location: Lecture room XX [Mel] (starts on 22.4.2022)
Computer Lab Tutorial: Wed., 10:00 - 12:00, online (starts: 27.4.2022)

Office hours:

The office hours are online on Webex. Students will receive a link after registration by email.
Christoph Wunder, Tue. 14:00 - 15:00
Teaching assistants: Brian Beadle, Sachintha Fernando
Tutor: Michael Szedenik

Course description: The course introduces students to regression analysis and its application to empirical economic analysis. The course covers basic concepts of linear and nonlinear estimation and testing. Econometric methods are described in detail with examples. Students develop the competencies to apply these methods and to critically reflect upon empirical research. Course material will be available via the online E-learning portal.

Outline

1. Introduction
2. The simple regression model
3. Multiple regression analysis: estimation
4. Multiple regression analysis: inference
5. Multiple regression analysis: OLS asymptotics
6. Applications
7. Binary variables
8. Causal effects

Final exam: There will be two exams administered on two different occasions. The dates will be announced by the examination office. Successful completion of the course requires to pass one exam. Both exams cover the same topics. The examination time is 60 minutes. The exam will take place remotely as an open-book online exam. Students are allowed to use their textbooks, notes, and other resources. It is, however, strictly not allowed to collaborate and ask help from third parties.

Recommended textbooks

The course is based on the textbook by

Wooldridge, J. M. (2019). *Introductory Econometrics: A Modern Approach*. Cengage Learning, Mason, OH.

Other recommended textbooks are:

Hill, R. C., Griffiths, W. E., and Judge, G. G. (2001). *Undergraduate Econometrics*. John Wiley & Sons, New York.

Stock, J. H. and Watson, M. W. (2012). *Introduction to Econometrics*. Pearson, Boston.