323 M7170
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Department of Economics
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EMPIRICAL STUDY AND FORECASTING (I)

經大講堂

Friday 19:30-21:20

- Class Webpage: http://ccms.ntu.edu.tw/∼luohm/metrics2006f_emea/metrics2006f_emea.htm
- Textbooks:
  - (**SW**) Stock and Watson (2006), *Introduction to Econometrics*, Addision Wesley, 2nd edition.
- Other Reference:
  - (**W**) Wooldridge (2006), *Introductory Econometrics— A Modern Approach*, 3rd edition, South-Western College Publishing.
- Classes:
  9/22, 29,
  10/13, 20, 27,
  11/3, 10,
  11/17, midterm
  11/24,
  12/1, 8, 15, 22, 29
  1/5
  1/12, final.
- Grade: problem sets 20%, midterm 35%, final 45%.

- Topics:
  1. Economic Questions and Data (**SW** 1)
     - Questions
     - Data
  2. Review of Probability (**SW** 2)
     - Distributions
     - Random Sampling and Distribution of the Sample Average
     - Large-Sample Approximations
  3. Review of Statistics (**SW** 3)
     - Estimation of the Population Mean
     - Hypothesis Tests
     - Confidence Intervals
  4. Bivariate Regression (**SW** 4, **SW** 5)
     - Probability Framework
     - Estimation and hypothesis testing
     - Homoskedasticity
  5. Multiple Regression (**SW** 6, **SW** 7)
     - Omitted variable bias
     - Multiple regression model
  6. Nonlinear Regression Models (**SW** 8)
     - Modeling nonlinear regression functions
     - Interactions between indpendent variables
  7. Assessing Regression Studies (**SW** 9)
     - Internal and external validity
     - Threats to internal validity
  8. Panel Data (**SW** 10)
     - Panel data with two periods
     - Fixed effects regression
  9. Binary Dependent Variable Models (**SW** 11)
     - Linear Probability Model
     - Probit and Logit Models