323 M7170
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EMPIRICAL STUDY AND FORECASTING (I)

經大講堂

Friday 19:25-21:15

- Class Webpage: http://ccms.ntu.edu.tw/∼luohm/metrics_emea/metrics_emea.htm
- Textbooks:
  - (**SW**) Stock and Watson (2003), *Introduction to Econometrics*, Addision Wesley.
- Other Reference:
  - (**W**) Wooldridge (2003), *Introductory Econometrics— A Modern Approach*, 2nd ed., South-Western College Publishing. MIT press.
- Classes:
  2005/9/23, 30,
  10/7, 14, 21, 28,
  11/4,
  11/11, midterm
  11/18, 25
  12/2, 9, 16, 23, 30
  2006/1/6
  1/13, 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)
     - Probability Framework
     - Estimation and hypothesis testing
     - Homoskedasticity
  5. Multiple Regression (**SW** 5)
     - Omitted variable bias
     - Multiple regression model
  6. Nonlinear Regression Models (**SW** 6)
     - Modeling nonlinear regression functions
     - Interactions between indpendent variables
  7. Panel Data (**SW** 8)
     - Panel data with two periods
     - Fixed effects regression
  8. Binary Dependent Variable Models (**SW** 9)
     - Linear Probability Model
     - Probit and Logit Models
  9. Instrumental Variables Regression (**SW** 10)
  10. Experiments and Quasi-Experiments (**SW** 11)