Course Website: http://www.uh.edu/~cmurray/courses/econ_7331

Time and Location: Tuesday and Thursday, 1:00-2:20, 117-M. Friday, 1:00-3:00, 212-M.

Office Hours: Tuesday and Thursday, 3:00-4:00, and by appointment.

Recommended Textbooks:

Econometric Analysis, William H. Greene, 6th Edition, Prentice Hall, 2008.

Econometric Foundations, Mittelhammer et al., Cambridge University Press, 2000.

Introductory Econometrics: A Modern Approach, Jeffrey M. Wooldridge, 4th Edition, South-Western College Publishing, 2009.

Econometric Theory and Methods, Russell Davidson and James G. MacKinnon, Oxford University Press, 2004.

Teaching Assistant: Meng Han, M-203A. Email: tingyuan_han@hotmail.com

Course Description:

This is the first course in a two semester sequence of theoretical and applied econometrics. Both courses will simultaneously emphasize the theory and application of econometrics methods. The topics we will cover in both semesters include the classical linear regression model, point estimation and hypothesis testing, asymptotic distribution theory, generalized least squares, maximum likelihood estimation, instrumental variables estimation, sets of linear regression models, simultaneous equation models, limited dependent variables, panel data methods, The Generalized Method Moments, Bayesian econometrics, unbiased estimation, Monte Carlo simulations, the bootstrap, etc.

Software: We will use the Eviews software package. Eviews is the most user friendly econometric software package that I have used. Their web page is at http://www.eviews.com. In addition, we will be using the Gauss programming language. Gauss is an extremely powerful statistical package that allows one to perform very sophisticated estimation procedures that most "canned" packages cannot perform.   Their web page is at http://www.aptech.com.   The department has licenses for both applications.

Grading: Your final grade will be a weighted average of the homework assignments, a midterm exam, and a final exam. The homeworks are worth 10% of your grade, the midterm 40%, and the final 50%.

Learning Outcomes:

- Students will learn how to test economic hypotheses within a framework of econometric theory.

- Students will learn how to draw economic inferences from quantitative and qualitative data.

- Students will become proficient in programming econometric routines in canned software packages such as Eviews.