

Boston College
Department of Economics
EC 760B: Econometrics I, Spring 1998
Tuesdays and Thursdays 9-10:30 am, Gasson 307

Professor Serena Ng

Office Hours: Tuesdays and Thursdays 10:30-noon

This is a course on econometric issues concerning the classical linear regression model. Knowledge of matrix algebra is essential, and students are expected to be familiar with the material covered in EC 730 and EC 760A.

Required Text and:

Greene, *Econometric Analysis*, 3rd Edition, Chapters 6-8.

Other Useful Text:

Davidson and MacKinnon, *Estimation and Inference in Econometrics*

Pindyck and Rubinfeld, *Econometric Models and Economic Forecasts*

Fomby, Hill, and Johnson, *Advanced Econometric Methods*

Judge, Griffiths, Hill, Lee, *The Theory and Practice of Econometrics*

Evaluation:

There will be 3 problem sets, each accounting for 20% of the grade. 2 points per day will be deducted for problem sets that are turned in late. The final exam will be 40% of the grade.

You can use either Gauss or Matlab for numerical exercises. Both are available on the server.