

EC228: Econometric Methods

Zhijie Xiao
Boston College

January 29, 2008

- Instructor:

Zhijie Xiao, Room 481, 21 Campanella Way.

Email: xiaoz@bc.edu

Phone: 2-1709

- Office Hour: Tu 2:00-3:00 PM, or **By appointment**

- Teaching Time and Location:

Gasson Hall 302 T Th 12*

- Texts:

Wooldridge, Jeff., Introductory Econometrics, Thomson-South Western

Course Description

We introduce basic econometric methods in this course. Topics includes simple regression and multiple regression models. Both estimation and inference are discussed. Special topics such as multicollinearity, heteroskedasticity, serial correlation, specification errors, errors in variables, and simultaneous equation estimation are also covered.

REQUIREMENTS

- Mathematics Background: Calculus I and EC151 or 155.
- Computation: STATA

- Home Assignments:

Weekly homework: given on every Thursday and due dates are next Thursdays.
No late submissions.

No homework at the first week and mid-term exam week.

- Grading:

Homework: 20%

Exams: 80%