

EC228: Econometric Methods

Zhijie Xiao
Boston College

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- Instructor:

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- Office Hour: Tu 2:00-3:00 PM, or **By appointment**
- TA: Naijing Huang; Email: huang.naijing@bc.edu
- Teaching Time and Location: Tue/Thu 10:30AM -11:45AM*. **O'NEIL 253**
- Textbook: Stock and Watson, Introduction to Econometrics, Brief Edition, Pearson

Course Description

We introduce basic econometric methods in this course. Topics includes simple regression and multiple regression on linear 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 or other Statistical Software

- 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%
- Student Service Office Hours:
 - Monday - 3 PM - Carney 302
 - Wednesday - 9 AM - Carney 306
 - Friday - 12 PM - Carney 103