

# FM 341: Econometrics I

Spring 2009

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2. Random Variables and Their Distributions
3. Statistical Inference

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7. The SLR Model With Normally Distributed Disturbances
8. Diagnostics
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10. SLR With Time Series and Panel Data
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### Part IV: Further Topics

16. Models of Microeconometrics
17. Outlook on Time Series Analysis

**Grading:** Quizzes — 30%; midterm exam — 30%; final exam — 40%.

## Literature:

- GREENE, W.H.: *Econometric Analysis*, fifth edition. Prentice Hall, 2003.
- GUJARATI, D.N.: *Basic Econometrics*, fourth edition. McGraw Hill, 2003.
- HILL, R.C., GRIFFITHS, W.E., & JUDGE, G.G.: *Undergraduate Econometrics*, second edition. Wiley, 2001.
- KLEIBER, C., & ZEILEIS, A.: *Applied Econometrics with R*. Springer, 2008.
- SCHMIDT, S.J.: *Econometrics*. McGraw Hill, 2005.