Rong Rong, George Mason University

Econometrics (undergrad level)

Textbook:

1. Jeffrey Wooldridge, *Introductory Econometrics: A Modern Approach*, 4th Edition
2. Sidney Siegel and N. John Castellan Jr, *Nonparametric Statistics for the Behavioral Sciences*

Tentative Class Schedule:

Lecture 1: Intro to Econometrics (Wooldridge Chapter 1)
Lecture 2-4: Review of Probability & Statistics (Wooldridge Appendix B & C)
Lecture 5: Stata Lab 1

Lecture 6-8: The Simple Regression Model (Wooldridge Chapter 2)
Lecture 9-11: Multiple Regression: Estimation (Wooldridge Chapter 3)
Lecture 12: Stata Lab 2
Lecture 13: Midterm Exam 1

Lecture 14-18: Multiple Regression: Inference (Wooldridge Chapter 4)
Lecture 19: Multiple Regression: Further Issues (Wooldridge Chapter 6)
Lecture 20-21: Regression: Dummy Variables, (Wooldridge Chapter 7)
Lecture 22: Stata Lab 3

Lecture 23-25: Basic Time Series Regression Analysis (Woodbridge Chapter 10)
Lecture 26: Stata Lab 4
Lecture 27: Midterm Exam 2

Lecture 28: Introduction to Non-Parametric Econometrics (Siegel Chapter 1, 2 and 3)
Lecture 29-30: Single Sample Tests (Siegel Chapter 4)
Lecture 31-32: Two Independent Sample Tests (Siegel Chapter 6)
Lecture 33: K Independent Sample Tests (Siegel Chapter 8)
Lecture 34: Stata Lab 5

Lecture 35: Review
Lecture 36: Final Exam