

DEPARTMENT OF ECONOMICS, UCLA WINTER 2019

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Office Hours: By appointment

Course Outline

Web Page

Grading

Problem Sets: (30% of final grade) You may form a group with no more than three people and work together on the problem sets. Each student must hand in their own write up of the answer with the names of other students who helped in the problem set.

Textbook

The “official” textbook for this class is the following:

- HAYASHI FUMIO, “Econometrics”. Princeton University Press, 2001.

There are multiple other books you may find helpful. The following are recommendation for additional reading, and you may find them more helpful than Hayashi depending on your learning style. If you are planning to do empirical work and/or research in econometrics, then these may be good books to have in your library as well.

- AMEMIYA TAKESHI, “Advanced Econometrics”. Harvard University Press, 1985.
- CAMERON COLIN AND TRIVEDI PRAVIN, “Microeconometrics: Methods and Applications”. Cambridge University Press, 2005.
- GREENE WILLIAM, “Econometric Analysis”. Prentice-Hall, 2005.
- HANSEN BRUCE, “Econometrics” is an excellent set of notes by Bruce Hansen of the University of Wisconsin at Madison. They are generously made freely available at his website <https://www.ssc.wisc.edu/~bhansen/econometrics/>
- WOOLRIDGE JEFFREY, “Econometric Analysis of Cross Section and Panel Data”. MIT Press, 2010.