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A Course in Econometrics. Cambridge, MA: Harvard University Press, 1991. Wooldridge, J. M. Introductory Econometrics. 2nd ed. Cincinnati, OH: South-Western College, 2003. Wooldridge is the basic text. The material in Goldberger is more advanced and optional. DeGroot and Schervish is a recommended text for statistics review.

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students see, at the outset, that econometrics is linked to economic reasoning, if not economic theory. I like to familiarize students with the important data structures that empirical economists use, focusing primarily on cross-sectional and time series data sets, as these are what I cover in a first-semester course.

CHAPTER 1

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