

Econometrics I

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Outline:

Part I: Linear Model

1. Examples
2. Finite Sample Properties
3. Asymptotic Theory
4. Serially Correlated Errors

Part II: Maximum Likelihood Estimator

Part III: Generalized Method of Moments

1. Examples
2. GMM: Single Equation
3. GMM: Multiple Equation
4. GMM for Serially Correlated Data
5. Minimum Distance Estimator

Part IV: Univariate Time Series

1. Stationary Processes
2. Estimating and Testing Time Series Models
3. Non-Stationary Time Series and Unit-Root Econometrics
4. Forecasting Time Series Data

Part V: Panel Data

1. Examples
2. Estimators

References:

- Hayashi, F., **Econometrics**, Princeton University Press, 2000.

Assessment: Three homeworks (10% each), Mid-Term Exam (20%) and Final Exam (50%).