

ECON G6411: Introduction to Econometrics I (Fall 2019: Second Half)

Mondays and Wednesdays, 1:10–2:25 PM (Location: 227 Mudd)

Wednesdays, 10:00–11:15 AM (Location: 403 IAB)

Instructor: Simon Lee, IAB 1203, sl3841@columbia.edu

Office Hours: Wednesdays, 9:30–10:00 AM and 11:30 AM–12:00 PM or by appointment

Teaching Assistant: Gustavo Pereira, p.gustavo@columbia.edu

Office Hours: Tuesdays, 9:00–10:00 AM in Lehman Library group study area

Course Description: This course gives an introduction to probability and statistics for economics graduate students. It prepares the students for the sequel, GR6412, as well as other graduate econometrics courses. The emphasis of this half of the course is on asymptotic econometrics and large-sample theory.

Prerequisites: Students are expected to have taken calculus, linear algebra, and introductory probability and statistics.

Recommended Readings: There is **no** required textbook in this course; however, the second part of the course will follow closely Part II of Bruce Hansen's online textbook that is available on line at

<http://www.ssc.wisc.edu/~bhansen/econometrics/Econometrics.pdf>

Homework and Exams: There will be an exam for the second part at the end of semester. Homework will be assigned regularly and no late homework will be accepted.

Grading for the second part:

Class Participation	10 %
Homework	30 %
Exam	60 %
Total	100%

(Tentative) Course Outline:

N.B. It would be helpful to review Chapters 1–5 of Hansen's online textbook in advance.

- Monday, October 21: An Introduction to Large Sample Asymptotics (Hansen, chapter 6)
- Wednesday, October 23 at 10AM: Recitation (review of Hansen, chapters 1–5)

- Wednesday, October 23 at 1:10PM: An Introduction to Large Sample Asymptotics (Hansen, chapter 6)
- Monday, October 28: An Introduction to Large Sample Asymptotics (Hansen, chapter 6)
- Wednesday, October 30 at 10AM: Recitation (review of Hansen, chapter 6)
- Wednesday, October 30 at 1:10PM: Asymptotic Theory for Least Squares (Hansen, chapter 7)
- Monday, November 4: Academic holiday
- Wednesday, November 6 at 10AM: Asymptotic Theory for Least Squares (Hansen, chapter 7)
- Wednesday, November 6 at 1:10PM: Asymptotic Theory for Least Squares (Hansen, chapter 7)
- Monday, November 11: Recitation (review of Hansen, chapter 7)
- Wednesday, November 13 at 10AM: Restricted Estimation (Hansen, chapter 8)
- Wednesday, November 13 at 1:10PM: Hypothesis Testing (Hansen, chapter 9)
- Monday, November 18: Hypothesis Testing (Hansen, chapter 9)
- Wednesday, November 20 at 10AM: Hypothesis Testing (Hansen, chapter 9)
- Wednesday, November 20 at 1:10PM: Resampling Methods (Hansen, chapter 10)
- Monday, November 25: No class
- Wednesday, November 27: Thanksgiving holiday
- Monday, December 2: Resampling Methods (Hansen, chapter 10)
- Wednesday, December 4 at 10AM: Recitation (review of Hansen, chapter 9)
- Wednesday, December 4 at 1:10PM: Resampling Methods (Hansen, chapter 10)
- Monday, December 9: Recitation (review of Hansen, chapter 10)
- Final Exam: To be announced

Last updated on October 19, 2019