

SYLLABUS

- CLASS HOURS:** Thursday 6:00pm-8:45pm
- WEB PAGE:** https://jshare.johnshopkins.edu/rmcclell1/public_html
- EMAIL:** [Click here](#)
- OFFICE HOURS:** On request
- GRADING:** Your grade will be assigned on the basis of homework assignments, two mid-term examinations and a final examination. Each examination will count for 25%. Weekly homework is worth 10% and a semester long homework in which we examine property sales is worth 15%.
- READINGS:** Introductory Econometrics, Jeffrey Wooldridge, 3rd. ed. 2006 South-Western
[The Bad, the Weak, and the Ugly: Avoiding the Pitfalls of Instrumental Variables Estimation](#)
- TOPICS:**
- SEP 6: Intro, Review of random variables, Linear Algebra, Eviews demo; Appendix D
- SEP 13: More Linear Algebra
[The simple regression model; Chapter 2](#)
- SEP 20: The simple regression model, continued
[Multiple regression analysis: estimation; Chapter 3](#)
- SEP 27: [Multiple regression analysis: inference; Chapter 4](#)
- OCT 4: **Midterm 1**, [Asymptotics; Chapter 5](#)
- OCT 11: **Cancelled**
- OCT 13: (Sat 10:00am rm 414) [Multiple regression analysis: further issues; Chapter 6](#)
- OCT 18: [Multiple regression analysis with qualitative information; Chapter 7](#)
- OCT 25: [Heteroskedasticity; Chapter 8](#)
- NOV 1: **Midterm 2**, [Specification and data problems; Chapter 9](#)
- NOV 8: More on specification and data problems; Chapter 9
 Time series analysis; Chapter 10
- NOV 15: Further Issues with Time Series Data; Chapter 11
 Serial correlation; Chapter 12
- NOV 22: **Holiday**
- NOV 29: Instrumental variables and two stage least squares; Sections 15.1-15.5
- DEC 6: More on Instrumental Variables - Read The Bad, the Weak, and the Ugly. Also, discussion of the property sales homework, course evaluation
- DEC 13: **Final**