

ECONOMETRICS, EC4090

Textbook: Davidson, Russell and James MacKinnon (2004), *Econometric Theory and Methods*, Oxford University Press

Topics

1. Statistical Properties of OLS
2. Hypothesis Testing
3. Generalized Least Squares
4. Instrumental Variables
5. Generalized Method of Moments
6. Methods for Stationary Time Series
7. Unit Roots and Cointegration
8. Panel Data