

Syllabus Econometrics I.

The exam for the students who have not passed the intermediate test comprises both part I and II

Students who have passed the intermediate exam will complete the exam taking a test only on part II.

Part I

- The Classical Linear Regression Model (CLRM) and the OLS Estimator
- Statistical Properties of the OLS Estimator
- Model Specification: Problems and Testing
- Heteroskedasticity and Autocorrelation

This part thus includes chapters 1,2,3,4 of the textbook

Part II

- Endogeneity, Instrumental Variables (IV) and Generalized Methods of Moments (GMM)
- Maximum Likelihood (ML) Estimation and Specification Tests
- Specification Tests in Maximum Likelihood Estimation
- Time series analysis: AR, MA and ARMA models
- Stationarity and unit roots
- ARCH and GARCH models

Part II includes chapters 5,6,8. Excluded 8.8, 8.10.2, 8.10.3, 8.11