

Doctoral Program • Introductory Econometrics

Subject : Introductory Econometrics (Doctoral Program)

【exam coverage】

~~The Nature of Econometrics and Economic Data~~

~~The Simple Regression Model~~

~~Multiple Regression Analysis : Estimation~~

~~Multiple Regression Analysis : Testing~~

~~Multiple Regression Analysis : Asymptotics~~

~~Regression Analysis with Time Series Data~~

Dummy Variables

Multiple Regression Analysis: Estimation and Inference

OLS Asymptotics

Heteroskedasticity

Panel Data Methods

Instrumental Variables Estimation and Two Stage Least Squares

Probit Model, Logit Model, Tobit Models and Poisson Regression Model

【reference】

~~Wooldridge, J. M., Introductory Econometrics: A Modern Approach, 6th ed.,
South-Western Pub, Chapters 1-5, 7, 10,~~

Wooldridge, J. M. *Introductory Econometrics: A Modern Approach*,
CENGAGE Learning (Most recent edition).