

# Econometrics (I)

Tsung-Chih Lai

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Time: Monday & Wednesday 16:10–18:00

Office Hours: Wednesday 14:00–16:00

Classroom: College of Management 107

Office: College of Management 326

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## Course Description

This course provides a comprehensive introduction to econometrics, which involves the use of statistical methods to analyze economic data. Topics include the fundamentals of linear regression, model estimation, and hypothesis testing, with an emphasis on applications in empirical research.

## Prerequisites

Students should have taken Statistics (I) and Statistics (II) before enrolling in this course.

## Textbook

Wooldridge, J. M. (2019), *Introductory Econometrics: A Modern Approach*. 7th Edition. Cengage Learning.

## Assessment

- Midterm exam I (25%)
- Midterm exam II (25%)
- Final exam (25%)
- Homework assignments (15%)
- Class participation (10%)

## Requirements

- Lecture slides will be posted on the course website; please check it regularly.
- Assignments must be submitted in hard copy at the beginning of class on the due date. Late submissions are not accepted without prior approval.
- Make-up exams will only be granted under exceptional circumstances with valid documentation.

## Course Outline

- Introduction to Econometrics and Economic Data
- Math Refresher
- Simple Linear Regression
- **Midterm Exam I (10/13)**
- Multiple Linear Regression: Estimation
- Multiple Linear Regression: Inference
- **Midterm Exam II (11/17)**
- Multiple Linear Regression: Asymptotics
- Multiple Linear Regression: Further Issues
- **Final Exam (12/22)**