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Gujarati and Porter (2009) is another useful introductory text Gujarati (2015) is an introductory text that focuses more on applications of econometric analysis and less on the theory of econometrics Baltagi (2008), Johnston and DiNardo (1997), and Verbeek (2012) are more

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Supplementary Books A Guide to Econometrics Peter Kennedy (PK), Blackwell, Excellent Discussion of Topics Statistical Techniques in Business and Economics, Robert D Mason, Douglas A Lind and William G Marchal (STBE) McGraw-Hill The lectures are framed around the material covered in Econometrics by Example: Damodar Gujarati

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have three PhD students as TAs They are not only experts in econometrics but each of them has experience teaching the material in this course In addition to sections, the TAs will hold office hours on Mondays from 4pm to 6pm and Fridays 1pm to 3pm in Social Sciences 134 Examinations Midterm: Thursday October 2, 1145am-100pm

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Chapter 1 Introduction to Econometrics

Econometrics deals with the measurement of economic relationships It is an integration of economics, For example, in real world experiments, the variables usually change continuously and simultaneously and so the set up of controlled experiments are not suitable