Econometrics I

Academic Year 2016-2017	**Instructors: Leonor Modesto and Patrícia Cruz**
1st Term	

Course Description

1. Linear Regression
   Ordinary Least Squares (OLS)
   Small Sample Properties of the OLS Estimator
   Hypothesis Testing
   Generalized Least Squares (GLS)
2. Large Sample Theory
3. Endogeneity, Instrumental Variables and 2SLS

Main Readings

Econometrics, by Fumio Hayashi, Princeton University Press, 2000.

Grading

- End of quarter written exam: 100%