

**ECON 571
Reading List**

I. Introduction

Wooldridge, *Introductory Econometrics*, South-Western Pub. 2nd Ed., Ch. 1, pp. 1-19.

Intriligator, Bodkin, and Hsiao, *Econometric Models, Techniques, and Applications*,
2nd Ed., Prentice Hall, pp. 1-11.

Griffiths, Hill, and Judge, *Learning and Practicing Econometrics*, Wiley 1993, pp. 1-20.

Griffiths, Hill, and Judge, Ch. 3, pp. 72-107, Ch. 4, pp. 128-144.

II. Simple Regression Model

A. Estimator and Properties

Wooldridge, Ch. 2, pp. 22-60.

Griffiths, Hill, and Judge, Ch. 5, pp. 171-207.

B. Inference and Hypothesis Testing

Griffiths, Hill, and Judge, Chs. 6 & 7, pp. 208-256.

III. Classical Multiple Regression Model

A. Estimator and Properties

Wooldridge, Ch. 3, pp. 68-89; 101-102; Ch. 6, pp. 196-202.

Griffiths, Hill, and Judge, Ch. 9, pp. 287-320.

B. Inference, Hypothesis Testing, Forecasting

Wooldridge, Ch. 4, pp. 116-139; Ch. 6, pp. 203-210.

Ruud, P.A. *An Introduction to Classical Econometric Theory*.

Oxford University Press, 2000, pp. 222-238.

Griffiths, Hill, and Judge, Ch. 10, pp. 321-368.

C. Restrictions: Nonsample Information

Wooldridge, Ch. 4, pp. 139-156.

Griffiths, Hill, and Judge, Ch. 11, pp. 369-406.

Intriligator, et al. "Applications to Households; Demand Analysis,"
pp. 238-273.

Intriligator, et al. "Applications to Firms; Production Functions and Cost
Functions," pp. 275-313.

- D. Extensions: Nonlinear Regressors, Dummy Regressors, Excluded Regressors
Wooldridge, Ch. 3, pp. 89-101; Ch. 6, pp. 182-200; Ch. 7, pp. 218-248.
Griffiths, Hill, and Judge, Ch. 12, pp. 411-426; Ch. 13, pp. 431-444.
Greene, *Econometric Analysis*, Prentice Hall 1997, pp. 401-404.

IV. General Linear Multiple Regression Model: The Covariance Matrix

- A. General and Heteroscedastic
Wooldridge, Ch. 8, pp. 257-282.
Griffiths, Hill, and Judge, Ch. 15; pp. 477-494; Ch. 17, pp. 542-563.
- B. Time Series Data, Serial Correlated Disturbances, Forecasting
Wooldridge, Ch. 10, pp. 324-355; Ch. 11, pp. 360-383; Ch. 12, pp. 391-415;
Ch. 18, pp. 593-608.
Griffiths, Hill, and Judge, Ch. 16, pp. 514-540; Ch. 20, pp. 39-677.
Wooldridge, Ch. 12, pp. 376-404.

V. Endogenous Regressors, Measurement Error, and Multiple Equation Models

- Wooldridge, Ch. 5, pp. 171-179; Ch. 9, pp. 289-317; Ch. 15, pp. 484-508.
Griffiths, Hill, and Judge, Ch. 14, pp. 445-466; Ch. 16, pp. 501-520.