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Office Hours:  T, Th 1-2, F 2-3  
and by appointment

Class Meeting:  Lecture:  MW 9:30-10:40, F 10:00-10:50  
Lab:  F 9:00-9:50  
Location: 272 Heady Hall

A. Course Objective:  To provide students with an in depth treatment of the classical and  
general multiple regression models, including deriving common estimators and their  
properties, hypothesis testing, forecasting, and implementations of misspecification.  Some  
practical experience fitting models and interpreting results will be obtained.

B. Grading:  Homework  20%  
Test 1  40%  
Test 2  40%  
Total 100%

C. Textbooks

I. Introduction

II. Linear Multiple Regression Model
   A. The Classical Model
      1. Estimators and Properties (OLS, MLE, Bayesian)
         a. Greene, ch. 1-5, and pp. 425-439
         b. Ruud, ch. 1, 2 (pp. 19-33)
   B. Inference, Hypothesis Testing and Confidence Intervals
      1. Simple Hypothesis
         a. Greene, pp. 50-53
      2. Composite Hypotheses and Linear Restrictions
         a. Intriligator, Bodkin, and Hsiao, pp. 86-97
         b. Greene, pp. 93-104
      3. Prediction/Forecasting
         a. Greene, pp. 111-114
   C. Extensions
      1. Multicollinearity
         a. Greene, pp. 56-57
         b. Intriligator, Bodkin, and Hsiao, pp. 150-156
      2. Omitted and Irrelevant Variables
         a. Greene, pp. 148-151
      3. Proxy Variables
         a. Greene, p. 86-90

III. General Linear Model
   A. Estimators and Their Properties
      1. Ordinary least squares, generalized least squares, and feasible generalized least squares
   B. Extension to Seemingly Unrelated Regression Model
      1. Greene, pp. 339-365