

**The University of Chicago**  
**Department of Economics**  
ECONOMICS 209  
HONORS ECONOMETRICS

Instructor: Victor O. Lima

Phone: 702-4213

Office Hours: Any day 3:00-5:00 in Kelly 413

e-mail: vlima@harper.uchicago.edu

course website: <http://home.uchicago.edu/courses/econ209/index.html>

**Texts:**

Basic Econometrics, 3rd Edition, by Damodar Gujarati. Available at the Seminary Coop and The University of Chicago Bookstore. This text is optional and provides a simple introduction to the topics.

Econometric Analysis, 4th Edition, by William H. Greene. Available at the Seminary Coop and The University of Chicago Bookstore. This text is required. It contains the formal discussion of the topics that we will study this quarter.

A Course in Econometrics, 2nd Edition, by Goldberger. This text is an alternative to Greene.

Jan Kmenta. Also a good alternative to Greene.

The Theory and Practice of Econometrics, by Ernst Berndt. This text contains interesting economic applications of the statistical methods that we will study in the course. This text is optional, but is a good book to have.

**Prerequisites:**

Permission of the Instructor.

**Problem Sets:**

There will be six problem sets which will involve both theoretical as well as applied problems. Group work is encouraged, but answers must be turned in separately. Neatness is a must. Answers must be displayed clearly and the names of the people you worked with must be mentioned. Problem sets are due in class a week after it is made available on the web. No late work will be accepted.

**Midterm:**

There will be an in class midterm during 5th week.

**Final:**

The Final exam will be on the date stated by the Registrar in the Course Schedule.

**Grading:**

Problem sets will count 20% of the Final Grade.

The midterm will count 30% of the Final Grade.

The final will count 50% of the Final Grade.

Although class participation and attendance to recitation do not count formally, they are both strongly encouraged.