Introduction to Econometrics (Spring)
Linear Models with R

Instructor: Prof. Yoann Potiron

Elective / Basic Subjects / 2 credits

The emphasis of this class is on linear models with R. The objective is to learn what methods are available and more importantly, when they should be applied. Many examples are presented to clarify the use of the techniques and to demonstrate what conclusions can be made.

Course Plan
   1 Introduction (1)
   2 Introduction (2)
   3 Estimation (1)
   4 Estimation (2)
   5 Inference (1)
   6 Inference (2)
   7 Diagnostics (1)
   8 Diagnostics (2)
   9 Problems with the Predictors (1)
   10 Problems with the Predictors (2)
   11 Problems with the Error (1)
   12 Problems with the Error (2)
   13 Transformation (1)
   Other Transformation (2)
   office hours

Method of Evaluation :
   The evaluation will be based on three take-home exams (each will count for 1/3 of the final grade). In addition, the students are expected to show up to class and spend a significant amount of their time working on homework. Serious and consistent work will count in the final grade (i.e. adding a positive bias).

Textbooks :
   Linear Models with R
   Julian J. Faraway