

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:

- No.1 Introduction (1)
- No.2 Introduction (2)
- No.3 Estimation (1)
- No.4 Estimation (2)
- No.5 Inference (1)
- No.6 Inference (2)
- No.7 Diagnostics (1)
- No.8 Diagnostics (2)
- No.9 Problems with the Predictors (1)
- No.10 Problems with the Predictors (2)
- No.11 Problems with the Error (1)
- No.12 Problems with the Error (2)
- No.13 Transformation (1)
- No.14 Transformation (2)
- Other office hours

Textbooks:

- Linear Models with R
- Julian J. Faraway