

# The Hebrew University of Jerusalem

Syllabus

## INTRODUCTION TO ECONOMETRICS - 71708

Last update 26-12-2023

HU Credits: 5

<u>Degree/Cycle:</u> 1st degree (Bachelor)

Responsible Department: Environmental Economics & Management

Academic year: 0

Semester: 1st Semester

<u>Teaching Languages:</u> Hebrew

Campus: Rehovot

Course/Module Coordinator: Ziv Bar-Shira

Coordinator Email: beata.shwartz@mail.huji.ac.il

Coordinator Office Hours: Monday 12 - 13

Teaching Staff:

Dr. Ziv Bar-Shira

#### Course/Module description:

Linear regression, G-M theorem. Hypotheses Testing. Fixed effects. Binary Dependent Variable. Simultaneous Equations. Time series

#### Course/Module aims:

Formulation of Econometric Models and Estimation

<u>Learning outcomes - On successful completion of this module, students should be able to:</u>

Quantify measures such as: elasticity, marginal product, return to education via cross section and time series data

#### <u>Attendance requirements(%):</u>

100%

Teaching arrangement and method of instruction: lectures and homework assignments

#### Course/Module Content:

Linear regression, G-M theorem. Hypotheses Testing. Fixed effects. Binary Dependent Variable. Simultaneous Equations. Time series

### Required Reading:

Introductory Econometrics by Wooldridge

#### Additional Reading Material:

### **Grading Scheme:**

Written / Oral / Practical Exam 80 %

Submission assignments during the semester: Exercises / Essays / Audits / Reports / Forum / Simulation / others 20 %

<u>Additional information:</u>			