The Hebrew University of Jerusalem

Syllabus

INTRODUCTION TO ECONOMETRICS - 71708

Last update 02-02-2025

<u>HU Credits:</u> 5

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

<u>Responsible Department:</u> Environmental Economics & Management

<u>Academic year:</u> 0

<u>Semester:</u> 1st Semester

<u>Teaching Languages:</u> Hebrew

<u>Campus:</u> Rehovot

<u>Course/Module Coordinator:</u> Ziv Bar-Shira

<u>Coordinator Email:</u> beata.shwartz@mail.huji.ac.il

<u>Coordinator Office Hours:</u> Monday 12 - 13

<u>Teaching Staff:</u>

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

Learning outcomes - On successful completion of this module, students should be able to:
   Quantify measures such as: elasticity, marginal product, return to education via cross section and time series data

Attendance requirements(%):
   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 76 %
   Submission assignments during the semester: Exercises / Essays / Audits / Reports / Forum / Simulation / others 12 %
   Attendance / Participation in Field Excursion 12 %

Additional information: