

The Hebrew University of Jerusalem

Syllabus

INTRODUCTION TO ECONOMETRICS - 71708

Last update 02-02-2025

HU Credits: 5

Degree/Cycle: 1st degree (Bachelor)

Responsible Department: Environmental Economics & Management

Academic year: 0

Semester: 1st Semester

Teaching Languages: 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

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: