The Hebrew University of Jerusalem

Syllabus

INTRODUCTION TO ECONOMETRICS - 71708

Last update 17-08-2025

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: Ayal Kimhi

Coordinator Email: ayal.kimhi@mail.huji.ac.il

Coordinator Office Hours: Monday 12 - 13

Teaching Staff:

Prof. Ayal Kimhi

<u>*Course/Module description:*</u>
  The course will provide basic knowledge in statistical methods for analyzing economic data. The main method is the linear regression and its extensions. The methods will be applied in weekly assignments.

<u>*Course/Module aims:*</u>
  Students will learn statistical methods commonly used in basic economic research and practice them

<u>*Learning outcomes - On successful completion of this module, students should be able to:*</u>
  Quantify measures such as: demand elasticity, marginal productivity, returns to education, etc. using cross sectional and time series data

<u>*Attendance requirements(%):*</u>
  100%

Teaching arrangement and method of instruction: lectures and homework assignments

<u>*Course/Module Content:*</u>
  Linear regression (simple and multiple), statistical inference and hypotheses testing, qualitative explanatory variables, relaxing regression assumptions, time series, dynamic models, simultaneous equations, qualitative and limited dependent variables

<u>*Required Reading:*</u>
  Introductory Econometrics by Wooldridge

<u>*Additional Reading Material:*</u>

<u>*Grading Scheme:*</u>
  Written Exam % 90
  Submission assignments during the semester: Exercises / Essays / Audits / Reports

Additional information: