

THE GEORGE WASHINGTON UNIVERSITY
Department of Economics

Course: ECON 123, Spring, 2006: M, W, 12:45 - 2:00 PM.
Introduction to Econometrics, DUQUES Rm. 254, 2201
G St., NW.

Instructor: Robert P. Trost

Office: Old Main, Room 229B

Phone: (202) 994-9011

Office Hours: Monday and Wednesday, 10:35 AM - 12:30 PM
and by appointment

Text: **Introduction to Econometrics** by G.S. Maddala, John
Wiley & Sons, Inc., 2001, 3rd Edition.

Course Outline: Chapters 3-11, 15 of textbook and other selected
topics.

Topics Covered: Multiple Regression Model
Generalized Least Squares (GLS)
Heteroscedasticity
Autocorrelation
Durbin-Watson Test
Lagrange Multiplier Principle
Dummy Variables
Multicollinearity
Reverse Regression
Time Series Analysis
Errors in Variables
Pooled Cross-Section and Time Series Models

No class: February 20 (President's Day) and March 13-17 (Spring
Break).

Exams: In class Quizzes (10% of grade)
Homework (10% of the grade)
One mid-term Exam (30% of grade).
Final Exam (50% of grade).
The final will be given during the scheduled time set
by the University in Final Exam week. See the official
University Final Exam Schedule for the exact date.