

Econometrics

1. Basics: Variance, Covariance, Expected value, Correlation coefficient
2. Simple regression analysis: Least squares
3. Gauss-Markov conditions: unbiased, consistent and efficient estimator
4. Hypothesis testing: Significance level, confidence interval, t test, F test, Goodness of fit, standard error, Type 1 and Type 2 error, one-tailed and two-tailed tests
5. Multiple regression analysis
6. Omitted variable bias
7. Dummy variables
8. Multicollinearity