

31C99904 Ekonometria ja data-analyysi. Osiot kirjasta jotka EIVÄT tule tenttiin

Alle luetellut kurssikirjan osiot eivät kuulu tentittävään materiaaliin (alla käytetty kirjan 2007 versiota: uudemmissa vastaavat osiot):

- i. Kaikki kirjan tilastoaineistot (esim Appendix 9.1 The Massachusetts elementary school testing data).
- ii. Appendix 3.3 A proof that the sample variance is consistent
- iii. Appendix 4.3 Sampling distribution of the OLS estimator
- iv. Appendix 5.1 Formulas for the OLS standard errors
- v. Appendix 5.2 The Gauss-Markov Conditions
- vi. Appendix 6.1 Derivation of equation 6.1
- vii. Appendix 7.1 The Bonferroni test of a joint hypothesis
- viii. Appendix 8.1 Regression functions that are nonlinear in the parameters
- ix. Appendix 10.2 Standard errors for fixed effects regression with serially correlated errors
- x. 11.3 Estimation and inference in the logit and probit models.
- xi. Appendix 11.2 Maximum likelihood estimation
- xii. Appendix 11.3 Other limited dependent variable models
- xiii. Appendix 12.5 Instrumental variables analysis with weak instruments
- xiv. Appendix 13.4 IV Estimation when the causal effect varies across individuals
- xv. 14.7 Nonstationarity II: Breaks
- xvi. Appendix 14.4 ARMA models
- xvii. Appendix 14.5 Consistency of the BIC lag length operator
- xviii. Appendix 15.2 The ADL model and the generalized least squares in lag operator notation.
- xix. 15.5 Estimation of dynamic causal effects with strictly exogenous regressions
- xx. 16.3 Orders of integration and the DF-GLS unit root test
- xxi. 16.4 Cointegration
- xxii. 16.5 volatility clustering and autoregressive conditional heteroscedasticity
- xxiii. Part Five – The econometric theory of regression analysis (i.e., chapter 17 , chapter 18)