

McGill University  
Department of Economics  
Econ 469: Econometrics  
Winter 2010  
Course outline

Professor: Jean-Marie Dufour

January 10, 2010

This course is a sequel to ECON 468 given during the Fall 2009 semester.  
The basic textbook is the same, but additional or modified material will be presented in the lectures.

Documents and other material relevant to the course will be available from my web page:

<http://www.jeanmariedufour.com>

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**Lecture hours:** Monday 14:35 - 15:55; Wednesday 14:35 - 15:55.

Beginning: January 4, 2010. End: April 14, 2010.

Study break: February 21-27, 2010.

Easter holiday: April 2-5, 2010.

Room: Burnside Hall 1B39.

**Office hours:** Monday 17:00 - 18:00 (or by appointment)

**Teaching assistants:** Xin Liang, second TA possible (TBA)

**TA sessions:** to be determined

**e-mail:** [jean-marie.dufour@mcgill.ca](mailto:jean-marie.dufour@mcgill.ca)

Evaluation will be based on 3 elements:

1. a mid-term exam (February or beginning of March 2010): 20% (non-detrimental);  
date: Wednesday March 1, 2010;
2. assignments: 30%;
3. a final exam (April 2009): 50% (70% if the mid-term grade is lower the final grade).

In accord with McGill University's Charter of Students' Rights, students in this course have the right to submit in English or in French any written work that is to be graded.

McGill University values academic integrity. Therefore all students must understand the meaning and consequences of cheating, plagiarism and other academic offences under the Code of Student Conduct and Disciplinary Procedures (see [www.mcgill.ca/students/srr/honest/](http://www.mcgill.ca/students/srr/honest/) ) for more information).

L'université McGill attache une haute importance à l'honnêteté académique. Il incombe par conséquent à tous les étudiants de comprendre ce que l'on entend par tricherie, plagiat et autres infractions académiques, ainsi que les conséquences que peuvent avoir de telles actions, selon le Code de conduite de l'étudiant et des procédures disciplinaires (pour de plus amples renseignements, veuillez consulter le site [www.mcgill.ca/students/srr/honest/](http://www.mcgill.ca/students/srr/honest/) ).

### **Recommended text**

The main reference for this course is the textbook:

**DM2004** Davidson, R. et J. G. MacKinnon (2004), *Econometric Theory and Methods* (ETM), Oxford University Press, Oxford.

### **Other books used**

**Am1985** Amemiya, T. (1985), *Advanced Econometrics*, Harvard University Press, Cambridge, Massachusetts.

**GM1989** Gouriéroux, C. et A. Monfort (1989), *Statistique et modèles économétriques*, Volumes 1 et 2. Economica, Paris.

**GM1995** Gouriéroux, C. et A. Monfort (1995), *Statistics and Econometric Models*, Volumes 1 and 2. Cambridge University Press, Cambridge, U.K.. English translation of previous book.

**Rao1973** Rao, C. R. (1973), *Linear Statistical Inference and its Applications*, Second Edition, Wiley, New York.

**White1984** White, H. (1984), *Asymptotic Theory for Econometricians*, Academic Press, Orlando, Florida.

## Readings and main references

The symbol \* represents required readings. Photocopied lecture notes also constitute required reading.

1. Introduction to time series models  
Lecture notes  
DM2004 – Section 7.6 Chap. 13
2. Additional material on linear regression
3. Generalized least squares and related topics  
DM2004 – Chap. 7
4. Instrumental variables methods  
DM2004 – Chap. 8
5. Generalized methods of moments  
DM2004 – Chap. 9
6. Multivariate models  
DM2004 – Chap. 12
7. Methods for stationary time series data  
DM2004 – Chap. 13
8. Unit roots and cointegration  
DM2004 – Chap. 14
9. Discrete and limited dependent variables  
DM2004 – Chap. 11
10. Testing the specification of econometric models  
DM2004 – Chap. 15