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Econometrics I

Since the Autumn of 2015 I have been teaching an annual six-week introductory course for second-year undergraduates at the Vrije Universiteit in Amsterdam. This is the second half of a twelve-week course. The first part uses no matrix algebra, but the second part does.

Code: E-EOR2-TR1

Each of the six weeks contains two sessions of two hours each. In the first session I give a lecture on the required material, the second session is an exercise class.

The contents are based on my book *Introduction to the theory of econometrics*, VU University Press (2017).

Exam

There is a written exam at the end of the course, usually in December.



Office hour

After appointment only.