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Course Goals: This course is the first in a three-part sequence introduction to econometrics. It will focus on construction, interpretation and identification of statistical models. Some of the topics that will be covered include the distinction between Bayesian and frequentist approaches; the relationship between decision making of agents and data generating processes; generalized linear spaces; handling time series data and simultaneous equations. Familiarity with linear algebra and matrix calculation is necessary, familiarity with probability theory is an advantage.

Requirements and Grading: Grades will be based on problem sets (20%), a midterm exam (35%), and a final exam (45%). The midterm will cover material from the lectures up to the exam date. The final exam will cover material from the entire quarter.

Textbook: Green, “Econometric Analysis”. Lecture notes will be handed as well.