

Course Text: The textbook required for this course is Stock, James and Mark Watson. (2010, 3rd Edition): "Introduction to Econometrics". $\hat{\text{A}}\text{\S}$ 8 "Modeling". This is probably the most important branch of econometrics. It discusses the general concepts of a statistical model, its components, and methods for constructing it. You can go to any book on econometrics available in the library and find the relevant sections. If you're lucky, some of them will contain something useful. $\hat{\text{A}}\text{\S}$ 9 "Hypothesis". Once you understand what a model is, you must study the hypotheses that the model needs to prove.

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