Course: ECON 123, Spring, 2006: M, W, 12:45 - 2:00 PM. 
Introduction to Econometrics, DUQUES Rm. 254, 2201 
G St., NW.

Instructor: Robert P. Trost

Office: Old Main, Room 229B

Phone: (202) 994-9011

Office Hours: Monday and Wednesday, 10:35 AM - 12:30 PM 
and by appointment

Text: *Introduction to Econometrics* by G.S. Maddala, John 

Course Outline: Chapters 3-11, 15 of textbook and other selected 
topics.

Topics Covered: Multiple Regression Model 
Generalized Least Squares (GLS) 
Heteroscedasticity 
Autocorrelation 
Durbin-Watson Test 
Lagrange Multiplier Principle 
Dummy Variables 
Multicollinearity 
Reverse Regression 
Time Series Analysis 
Errors in Variables 
Pooled Cross-Section and Time Series Models

No class: February 20 (President’s Day) and March 13-17 (Spring 
Break).

Exams: In class Quizzes (10% of grade) 
Homework (10% of the grade) 
One mid-term Exam (30% of grade). 
Final Exam (50% of grade). 
The final will be given during the scheduled time set 
by the University in Final Exam week. See the official 
University Final Exam Schedule for the exact date.