

The exam comprises the following CHAPTERS, and the main focus will be on the chapters which we have covered after take home midterm

- **Linear regression model, least squares method and classical assumption**

Chapter 2 The Simple Regression Model, page 22

- **Modelling issues and further inference in the multiple regression model**

Chapter 3 Multiple Regression Analysis: Estimation pp. 68

Chapter 4 Multiple Regression Analysis: Inference pp. 118

Chapter 5 Multiple Regression Analysis: OLS Asymptotics pp.168

Chapter 6 Multiple Regression Analysis: Further Issues pp. 186

- **Freeing up the classical assumptions (heteroskedasticity and autocorrelation)**

Chapter 8 Heteroscedasticity, pp. 268.

- **Endogenous regressors and instrumental variables**

Chapter 15 Instrumental Variables Estimation and Two Stage Least Squares pp.512

- **Qualitative and limited dependent variable models**

Chapter 7 Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables pp. 227

- **Regression with time series data (stationary variables)**

Chapter 10 Basic Regression Analysis with Time Series Data pp.344

Chapter 11 Further Issues in Using OLS with Time Series Data pp.380

Chapter 12 Serial Correlation and Heteroskedasticity in Time Series Regressions pp.412

- **Regression with time series data (nonstationary variables)**

Chapter 10 Basic Regression Analysis with Time Series Data pp.344

Chapter 11 Further Issues in Using OLS with Time Series Data pp.380

Chapter 12 Serial Correlation and Heteroskedasticity in Time Series Regressions pp.412

- **Panel data models**

Chapter 13 Pooling Cross Sections Across Time: Simple Panel Data Methods pp. 448

Chapter 14 Advanced Panel Data Methods pp. 484 (optional)

Final Exam - 50% of total grade

- Exam will take place in Zoom, **May 15, at 9am-11am**
- Let's meet in the Zoom at **8:45am**, to check that there are no technical issues.
- Exam will start exactly **at 9am!**
- Please make sure you have good internet connection
- All cameras **MUST** be turned on
- You can ask questions during the exam **ONLY** in the private chat
- It is closed book exam, cheating on final exam can result in serious consequences for the student
- Handwritings must be legible enough!
- At 8:55am I will share protected final exam file to the class
- At 11 am, exam is over, you will take photos of your solutions and send them to my email address, during the meeting. I will close the exam meeting as soon as I get all your exam solutions
- Don't forget to write your name and surname in the email, and in the **SUBJECT** of the email you must write down "**Metrics Final Exam**".

Final exam has the following sections:

- Part 1: Multiple choice questions**
- Part 2: True/False questions**
- Part 3: Explanation of concepts**
- Part 4: Solve the problem**