Econometrics Lectures and Correspoding Chapters in the Introductory Econometrics A Modern Approach 5th Edition Jeffrey M. Wooldridge

- 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
- Vector error correction and vector autoregressive models chapter 12 Serial Correlation and Heteroskedasticity in Time Series Regressions pp.412