	Topics	2016 S1	2016 S2	Slides
1	Characteristics of data (Distinguishing time-series data, cross- sectional data, pooled cross section-time series data, panel data, experimental data, non-experimental data)		1.A.1 1.A.2	
	Stationary time series		3.a i) iii)	TS T1 2
	White noise process		3.a ii) iii)	TS T1 4.2
2	Nature of regression		1.A.3	
3	Probability	1.A.1 1.A.2 1.A.3		
4	Application of CLM assumptions	1.A.4 1.A.5	1.A.5 2.a 2.b i)	Lec 5
	and Matrix	1.A.6	1.A.13 1.A.14 1.A.15	Lec 3
	Time series assumptions Mostly about serial correlation and zero conditional mean (strictly exogenous, contemporaneously exogenous)	3.a i) ii) 4.a i) ii) 4.b ii) 4.c i) iii)	3.d i) ii)	TS T2
5	Moments of y_t (mean, variance, covariance, correlation)	1.A.7 1.A.8 1.A.9 1.A.10	1.A.4 1.A.9 1.A.10 1.A.11 1.A.12 3.c i) ii)	TS T1 5.1
	Proof using conditional expectation properties and L.I.E. (Law of Iterated Expectation)	3.d i) ii) iii)		
6	Dummy variable	1.B.1	4.b i) ii) iii)	Lec 8
7	T-test	1.B.2 1.B.4 2.b 2.d		Lec 6
	T-test in time series and its limitation	3.c i) 4.a ii) 4.b i) ii) iii) 4.c i)		TS T2
8	F-test	1.B.3 2.e	2.b iii) 4.b iii)	Lec 7

TS stands for Time Series. T1 stands for Topic 1. T2 stands for Topic 2.
Slides references are for John Stapleton’s version.

9	Interpretation of data output	2.a 2.d	1.A.6 1.A.7 1.A.8 2.b i) 4.b ii)	Lec 4 part 1
	Topics	2016 S1	2016 S2	Slides
10	Point predict/forecast	3.c ii)	1.B.1 4.d i)	Lec 7 part 2 TS T1 6
	Confidence /Forecast interval	2.c 3.c iii)	1.B.2 1.B.3 4.d ii)	
11	Heteroskedasticity		2.b i)	Lec 9-10
	White test (test for heteroskedasticity)	2.f		
	Solving for Heteroskedasticity		2.b i)	
	Weighted least squares (solving for heteroskedasticity)		2.b ii) iii)	
12	ACF, PACF		3.b i) ii) 3.d i)	TS T1 3 5.1
	Ljung-Box test (Q test) testing for ACF		3.b iii)	TS T1 5.3
	BG test testing for ACF	4.c ii)	4.c	TS T2 3.2
13	Select model using ACF PACF		3.b i) 3.d i)	TS T1 5.1
	Select model using Information criteria (BIC, HQ, AIC, adjusted R^2)	3.b i) ii)	4.a	TS T1 5.2

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