

Econometrics II, syllabus correspondence to books:

- **SW:** Stock JH & Watson MW, *Introduction to Econometrics*. 3rd edition , Pearson Education.
- **W:** Wooldridge, JM. *Introductory Econometrics: A Modern Approach*. Cengage Learning.

Unit 1: SW Chapter 18, paragraphs 18.1-18.5: Generalized Linear Model treated more formally

Unit 2: W Chapters 8 and 12. Alternatively, in the **SW** there is part of the subject (the HET) treated in ch. 18.2 section on "Heteroskedastic-robust standard errors" + 18.6 and the AUT part in Chapters 14-16.

Unit 3: SW Chapter 10

Unit 4: SW Chapter 12 + ch. 18.7 (more formally)