Supplemental Materials for the Econometrics Prelim Exam

Advanced Undergraduate / Master’s Level Texts
J. Wooldridge, Introductory Econometrics, Thompson Southwestern. *A great place to start.*
J. Johnston & J. Dinardo, Econometric Methods, McGraw-Hill Irwin. *A nice bridge to more sophisticated classical material, with matrix algebra.*

Text for Developing Econometric Intuition

Brushing up on probability and mathematical statistics

The PhD-level Cookbook

Good modern PhD-level texts
P. Ruud, An Introduction to Classical Econometric Theory, Oxford University Press.
A. Goldberger, A Course in Econometrics, Harvard University Press.
A.C. Cameron & P. Trivedi, Microeconometrics: Methods and Applications, Cambridge University Press.

Online Courses – lecture notes, practice questions, practice exams, and helpful readings.
Herman Bieren’s (PSU) notes for selected undergrad and graduate econometrics topics:
  http://econ.la.psu.edu/~hbierens/LECNOTES.HTM
Andrew Buck’s (Temple) accessible notes for master’s-level graduate material:
  http://isc.temple.edu/economics/notes/lectures_rev.html
MIT undergrad and graduate econometrics courses: http://ocw.mit.edu/courses/economics/
Bruce Hansen’s (Wisc) (very rigorous) PhD text, created from class lecture notes:
  http://www.ssc.wisc.edu/~bhansen/econometrics/

Other Resources

Your Classes
  Econ7160, Econ 7170, and Econ 7175 class notes and exams
Faculty
  For help with technical econometrics: Bartalloti, Darden, Finlay, Yun
  For help with intuition and econometric applications: Barreca, Shimshack
Old Prelims