

You can have the course "Linear models" examined at a general examination. The book to read is Paul Ruud (2000): An Introduction to Classical Econometric Theory. Parts I and II need be read only. Questions of the following parts will not be made in the examination:

- Chapters 4 and 7 (the results referred to later in the book need be understood, though).
- Sections 6.4, 6.6, 9.2.4, 9.3, 10.5.3-10.5.4 and 11.3-11.4.
- The text concerning the singular multivariate normal distribution on pages 209-210.

Do check this page occasionally for updates concerning the relevant material!

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