

THE SECOND PART OF THE COURSE

The lectures are based on Chapters 6–7 of the book:

- Chapter 6 to the end of page 249 excluding Section The Geometry of Nonlinear Regression (pp. 234–235).
- Sections 7.1–7.5.
- Issues related to the AR(1) process only from Section 7.6.
- Pages 275–277 (down to the following subsection) from Section 7.7.
- Section 7.8 (I will not ask about subsection Efficient estimation by GLS or NLS in the exam, though).
- Pages 292–297 (down to the following subsection) from Section 7.9.
- Pages 298–303 from Section 7.10.