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Introductory Econometrics

6. Autocorrelation
    - 6.1 Form and impact
    - 6.2 Autocorrelation coefficient
    - 6.3 Testing for Autocorrelation
        - 6.3.1 Durbin-Watson test
        - 6.3.2 Breusch-Godfrey test
    - 6.4 Model estimation in the presence of autocorrelation
        - 6.4.1 Autocorrelation and GLS estimation
        - 6.4.2 Cochran-Orcutt method
        - 6.4.3 Prais-Winston method
        - 6.4.4 Heteroscedasticity and autocorrelation consistent (HAC) variance-covariance matrix

7. Models with qualitative variables
    - 7.1 Models with qualitative regressors
    - 7.2 Structural break test
    - 7.3 Models with qualitative dependent variables

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