Syllabus

Introduction to Econometrics - Economics 4818 - Fall 2007

Instructor: Kremena Platikanova, Ph.D.
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Office: Economics 14C
Office hours: MWF 11:00-12:30, TR 2:00-3:30

Class Schedule: ECON 4818-001 meets MWF 2:00-2:50, ECON 117
ECON 4818-002 meets TR 12:30-1:45, ATLS 1B31

Course Description
Economics 4818 is an introduction to econometric theory and applications. This course will cover basic econometric methods and how to apply them to economic questions. You will use the econometric software EViews to complete econometric tests and estimation exercises.

Prerequisites
The prerequisite for this course is Economics 3818, Introduction to Statistics with Computer Applications, or its equivalent. The course requires familiarity with probability and statistics. The necessary concepts in probability and statistics are summarized in Appendices B and C of the text. Appendix A reviews some basic algebra and calculus tools, which are useful for understanding the material in this course.

Text
Introductory Econometrics: A Modern Approach (3rd Edition), by Jeffrey Wooldridge. I will follow the text closely. Keep up with the readings. It is essential for success in this class. However, the textbook is not a substitute, but a complement, for class attendance.

Software
The software for the course is EViews and it is available in the Economics Computer Lab. Students who want to purchase their own version can do so at http://www.eviews.com/eviews4/eviews41s/evstud41.html. The Student Version EViews 4.1 costs $39.95.

Evaluation
Your grade will be determined by four components. Two midterm exams are 20% each (total of 40%) and a final exam is 30%. The problem sets and computer exercises are the remaining 30%.
Assignments
I will assign problem sets and computers exercises. Late assignments will not be accepted. During the semester, I will randomly choose which assignments to grade.

Tentative Course Schedule
Text chapters are in parentheses.

I. Introduction (Ch. 1)

II. Review of Mathematics and Statistics (Appendices A, B and C)

III. The Simple Regression Model (Ch. 2)

IV. Multiple Regression Analysis: Estimation (Ch. 3)

V. Multiple Regression Analysis: Inference (Ch. 4)

MIDTERM 1: for 4818-001 Monday, October 8th
for 4818-002 Tuesday, October 9th

VI. Multiple Regression Analysis: OLS Asymptotics (Ch. 5)

VII. Multiple Regression Analysis: Further Issues (Ch. 6)

VIII. Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables (Ch. 7)

IX. Heteroskedasticity (Ch. 8)

MIDTERM 2: for 4818-001 Friday, November 2nd
for 4818-002 Thursday, November 1st

X. More on Specification and Data Problems (Ch. 9)

XI. Basic Regression Analysis with Time Series Data (Ch. 10)

XII. Serial Correlation and Heteroskedasticity in Time Series Regressions (Ch. 12)

FINAL EXAM: for 4818-001: Tuesday, December 18, 1:30 p.m. - 4:00 p.m.
for 4818-002: Tuesday, December 18, 10:30 a.m. - 1:00 p.m.

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