

Economics 4818
Dr. Waldman. Econ. 222.
Office Hours: TR 4:30 - 5:30.

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Course Information

Website: <http://metrics.colorado.edu/courses/4818>
Text website: <http://wooldridge.swcollege.com>

General: Economics 4818 is a one-semester course in econometrics for economics majors. The major topic is the *multiple linear regression model*.

Prerequisites: Economics 3818, or equivalent.

Requirements:

Exams: There will be a midterm exam (25% of final grade), given Tuesday, October 21, and a final exam, Tuesday, December 16 (45%).

Problem sets (30%): given throughout the semester. Problems will be taken from the text, and selectively graded (meaning not all problems will be graded). Problem sets will be a mixture of theory and computer applications.

Attendance: mandatory! After three missed classes, each class missed results in a one/half grade reduction (e.g. B+ → B). Advanced notice of absences for a good reason will be excused.

Text: Introductory Econometrics, by Jeffrey M. Wooldridge.

Course Outline: This course covers many of the topics in estimation with *cross-section* data, with some emphasis on policy analysis. Chapters 1 - 8 and sections of chapters 9 and 13 - 15 of the text will be covered.

Software: We will use the econometric package LIMDEP, available in the undergraduate computer lab in the basement of the Economics building.

The problem sets will be due weekly, except around the midterm exam and before the final exam.

First Assignment: *due Tuesday September 2:* Read Appendix A, pps. 675-692, and write the answers to problems A.1-A.9, pps. 693-695.