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Course website:
All course materials will be posted on Desire2Learn (D2L) website that can be accessed at https://learn.colorado.edu.

Course Description:
The course provides an introduction to the theory and practice of modern econometrics. It starts with a review of probability and mathematical statistics covered in details in Econ 3818. The course continues with the detailed treatment of the simple regression and multiple regression models. Issues concerning estimation, inference and specification are discussed.

Text:
Introductory Econometrics: A Modern Approach, (any edition) by Jeffery M. Wooldridge.
Lectures will follow the book closely. Readings are essential for success in this class.

Prerequisites:
Economics 3818, Introduction to Statistics with Computer Applications, or its equivalent.

Software:
We will utilize Microsoft Excel for the data analysis in this course. Excel is available in all campus computer labs, including the lab in the basement of the Economics building.

Assessment:
There will be two midterm exams, a final exam, and periodic problem sets.
        1. Problem sets (five problem sets – 4 pts each, 20 pts in total)
        2. Midterm exams (two midterms - 20 pts each, 40 pts in total)
        3. Final exam (40 pts in total)

A student can miss two classes without excuse. After that, one point will be deducted for each missed class. There will be no make up exams. A student who

misses a midterm due to an excused absence will have the additional weight shifted to the final.

Feel free to form study groups to review and discuss lecture/reading materials, and homework assignments but you must submit individual work for grading (Note: if you work on assignments as part of a study group, please list the names of all members on the front page of your submitted assignment).

Tentative Course Outline (Text chapters are in parentheses):

1. Review of Mathematics and Statistics (Appendices B and C)
2. The Simple Regression Model (Ch. 2)
3. Multiple Regression Analysis: Estimation (Ch. 3)

Midterm 1 (In class: exact date - TBA, planned - Feb 23)

4. Multiple Regression Analysis: Inference (Ch. 4)
5. Multiple Regression Analysis: Further Issues (Ch. 6)

Midterm 2 (In class: exact date TBA, planned – Apr 5)

6. Heteroskedasticity (Ch. 8)
7. More on Specification and Data Problems (Ch. 9)
8. Multiple Regression Analysis with Qualitative Information: Binary Variables (Ch. 7)

Final (exact date TBA)

University Policies

All students of the University of Colorado at Boulder are responsible for knowing and adhering to the academic integrity policy of this institution. Violations of this policy may include: cheating, plagiarism, aid of academic dishonesty, fabrication, lying, bribery, and threatening behavior. All incidents of academic misconduct shall be reported to the Honor Code Council (honor@colorado.edu; 303-735-2273). Students who are found to be in violation of the academic integrity policy will be subject to both academic sanctions from the faculty member and non-academic sanctions (including but not limited to university probation, suspension, or expulsion). Other information on the Honor Code can be found at http://www.colorado.edu/policies/honor.html and at http://www.colorado.edu/academics/honorcode/

The University of Colorado at Boulder policy on Discrimination and Harassment, the University of Colorado policy on Sexual Harassment and the University of Colorado policy on Amorous Relationships apply to all students, staff and faculty. Any student,

staff or faculty member who believes s/he has been the subject of discrimination or harassment based upon race, color, national origin, sex, age, disability, religion, sexual orientation, or veteran status should contact the Office of Discrimination and Harassment (ODH) at 303-492-2127 or the Office of Judicial Affairs at 303-492-5550. Information about the ODH, the above referenced policies and the campus resources available to assist individuals regarding discrimination or harassment can be obtained at http://www.colorado.edu/odh

Campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly deal with all students who, because of religious obligations, have conflicts with scheduled exams, assignments or required attendance. In this class, please see me at least two weeks prior to any conflicts due to religious observances. See full details at www.colorado.edu/policies/fac_relig.html

If you qualify for accommodations because of a disability, please submit to me a letter from Disability Services in a timely manner so that your needs may be addressed. Disability Services determines accommodations based on documented disabilities. Contact: 303-492-8671, Willard 322, and www.Colorado.EDU/disabilityservices

If you have a temporary medical condition or injury, see guidelines at http://www.colorado.edu/disabilityservices/go.cgi?select=temporary.html

Students and faculty each have responsibility for maintaining an appropriate learning environment. Those who fail to adhere to such behavioral standards may be subject to discipline. Professional courtesy and sensitivity are especially important with respect to individuals and topics dealing with differences of race, culture, religion, politics, sexual orientation, gender, gender variance, and nationalities. Class rosters are provided to the instructor with the student's legal name. I will gladly honor your request to address you by an alternate name or gender pronoun. Please advise me of this preference early in the semester so that I may make appropriate changes to my records. See polices at http://www.colorado.edu/policies/classbehavior.html and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code