Economics 4818: Introduction to Econometrics
Department of Economics
University of Colorado
Summer, 2018

Professor: Daniel J. Henderson
Lecture (200): MTWRF 9:15 – 10:50, Economics Building 117
Office: Economics Building 216A
Office Hours: MTWRF 11:00 – 12:00, or by appointment
E-mail: Daniel.Henderson-2@colorado.edu
E-mail (alternate): djhender@cba.ua.edu
Course Web Site: https://culverhouse.ua.edu/djhender/economics-471

Course Description:
This course is designed to present the basic concepts of econometrics and, in particular, regression analysis. It will provide students with the skills and insight necessary for conducting their own regression analysis in general. The emphasis of the course is on the application of regression analysis to inference and hypothesis testing. The topics are geared to first-time regression users. However, the course goes beyond the rudimentary mechanics of regression analysis. For example, it covers the consequences for inference and hypothesis testing of making various kinds of specification errors.

Textbook:
Introductory Econometrics: A Modern Approach, sixth edition
Wooldridge, South-Western: 2015, ISBN: 978-1305270107

Prerequisites:
Requires prerequisite courses of ECON 3070 and ECON 3818 or APPM 4520 or APPM 4570 or CHEN 3010 or CVEN 3227 or MATH 4520 (all minimum grade C-)

Grading Policy:
The course will consist of several homework assignments, three in-semester examinations, and one comprehensive final examination. The course grade will be determined according to the following formula:

Homework	15%
Fundamentals Exam	15%
Midterm I	20%
Midterm II	20%
Final Exam	30%

Note that homework assignments will require the student to use a statistical software package and to turn in output from that package. Simply writing down answers from the course website is not acceptable. Further note that no late assignments will be accepted.

Note that no make-up exams will be given. If a student misses an in-semester examination for any reason, the weight of that examination will be added to that of the final examination (e.g., missing Midterm I would make the final worth 50% of the course grade).

Course Outline:

Mathematical Statistics

Fundamentals Exam

Single Variable Regression Model

Midterm I

Multiple Variable Regression Model

Dummy Variables

Midterm II

Heteroskedasticity

Specification and Data Problems

Final Exam

Note that the schedule is subject to change depending on the pace of the course.