

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.

University Policies

Please be aware of the university policies regarding classroom behavior, honor code, disabilities, religious practices and sexual harassment.

University policies regarding classroom behavior are available at <http://www.colorado.edu/policies/classbehavior.html> and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code

Information regarding the University Honor Code is available at <http://www.colorado.edu/policies/honor.html> and at <http://www.colorado.edu/academics/honorcode>. The Honor Code Council can be contacted by email at honor@colorado.edu or by telephone at 303-725-2273.

University policies regarding disabilities are available at <http://www.colorado.edu/disabilityservices>. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322.

University policies regarding religious practice are available at http://www.colorado.edu/policies/fac_relig.html.

University policies regarding Sexual Harassment and Amorous Relationships are available at <http://www.colorado.edu/odh/>. The Office of Discrimination and Harassment can be reached by telephone at 303-492-2127. The Office of Judicial Affairs can be reached at 303-492-5550.

All campus policies should be accessible at <http://www.colorado.edu/policies/>.