

**ECON 4818: INTRODUCTION TO ECONOMETRICS**  
**Fall 2009**

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Instructor: Professor Wolfgang Keller  
Economics 206C  
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URL: <http://spot.colorado.edu/~kellerw/courses/4818f09/Eco4818f09.htm>

Class Schedule: TTR 2:00 – 3:15 pm

Office Hours: TTR 3:15 – 4:00 pm and by appointment

***Course Description***

This is an introductory course in econometrics. This is empirical analysis using data to test an economic theory or to estimate an economic relationship.

***Prerequisites***

Econ 3070 (Intermediate Micro Theory) and Econ 3818 (Statistics) are prerequisites for this course.

***Required Reading***

Jeffrey M. Wooldridge, (abbreviated as W), *Introductory Econometrics*, 2009, South-Western. This is available at the university book store.

***Grading***

There will be a midterm and a final exam, plus 5 problem sets. The midterm counts for 30%, the final for 50%, and the remaining 20% of the final grade are accounted for by class participation; the latter consists of problem sets (pass/no pass), contributions in class including answers to questions by the instructor, and class attendance. You cannot pass this class with an attendance of less than 75%.

The midterm will take place on Oct 8, and the final exam will be on Saturday, Dec 12 at 1:30pm. There will be a problem set approximately for every two sections of the class (or chapters on the syllabus).

## **Organization**

This primary means of communication outside the classroom will be by email; general announcements will be made through cuconnect. There will be no class on Nov 10 and Nov 12 due to other commitments. These classes will be made up as needed.

## **Syllabus**

(as of Aug 20, 2009)

1. The Nature of Econometrics and Economic Data: W Chapter 1
2. The Simple Regression Model: W Chapter 2
3. Multiple Regression Analysis – Estimation: W Chapter 3
4. Multiple Regression Analysis – Inference: W Chapter 4
5. Multiple Regression Analysis – OLS Asymptotics: W Chapter 5
6. Regression Analysis – Further Issues: W Chapter 6
7. Regression Analysis with Binary Variables: W Chapter 7
8. Heteroskedasticity: W Chapter 8
9. Specification and Data Issues: W Chapter 9
10. Simple Panel Data Methods: W Chapter 13
11. Instrumental Variables Estimation and Two Stage Least Squares: W Chapter 14

## **NOTE**

I am willing to accommodate the special needs of students with disabilities and particular needs for religious observations, but please contact me immediately if you have such concerns. Finally, you should be aware of the honor code and policy for student classroom behavior. The campus policies for these and other issues, including policies regarding course prerequisites, may be found at <http://www.colorado.edu/Economics/courses/fall09-course-index.html>