

Syllabus

for ECON 4818-003 Introduction to Econometrics, Fall 2012

Instructor: Kremena Gross, Ph.D.
Lectures: TR 12:30 PM - 1:45 PM, MUEN E 113
Office: ECON 4D
Office Hours: TR 11:30 - 12:15 PM & by appointment
E-mail: platikan@colorado.edu

Course website:
Course materials will be posted on D2L.

Course Description:
This course will introduce you to the theory and applications of econometric analysis.

This is a rigorous course and my expectations are high. I expect that you will attend lectures, participate in class discussions, read the relevant textbook chapters, work through the end-of-chapter problems, and complete the assigned homework.

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

Required Text:
Introductory Econometrics : A Modern Approach, 4th edition, by Jeffrey Wooldridge. Reading the textbook is essential for success in this class.

Software:
The data analysis in this class will require the use of Excel. In particular, we will use the DataAnalysis Toolpak in Excel, an Excel Add-in.

Disclaimer for Mac users: The DataAnalysis Toolpak does not work with Excel for Macs. If you have a Mac, you are encouraged to use the PCs in the computer labs on campus to complete your Excel homework assignments.

Grading:
Your grades will be assigned based on the following break down:

Midterm 1	.....	20%
Midterm 2	.....	20%
Homework	.....	20%
Attendance	.....	10%
Final exam	.....	30%

These are the only factors that will be used to determine your course grade. There will be no extra credit.

Attendance:

I will randomly take attendance throughout the semester.

Exams:

There will be two midterm exams and a cumulative final exam. The exams will cover material from lectures, the textbook, and homework.

Midterm 1: Thursday, October 4th

Midterm 2: Thursday, November 8th

Final exam: Wednesday December 19th, 1:30 p.m. - 4:00 p.m.

Homework:

You will work on the homework assignments in groups of 4. Each group will submit one copy of the completed assignments through D2L and bring a printout to class. Peer evaluations will be considered when assigning each group member's homework grade.

End-of-Chapter Practice Problems:

I will post answers to the odd-number end-of-chapter problems from the textbook. You are expected to work through these problems to ensure mastery of the material. Try to do the problems without looking at the answers right away. I will not collect your work on these problems. The exams may contain material from these questions so you are advised to work on those problems.

Communication:

I am available to answer questions related to the course material and the homework. The best way to contact me will be to see me in office hours. You can also email me with short and well defined questions. I will try to respond to your emails promptly during business hours. Please include ECON 4818 in the subject line.

Name Tents:

Please bring name tents to class as I will try to learn your names and will need the name tents for our daily in-class discussions.

Classroom Behavior:

Please turn off your laptop and your phone before the beginning of class. Please do not engage in any non course-related activities during class. This is distracting to me and your classmates.

Tentative Course Outline

1. Review of Mathematics and Statistics (Appendices A, B and C)
2. The Simple Regression Model (Chapter 2)
3. Multiple Regression Analysis: Estimation (Chapter 3)
4. Multiple Regression Analysis: Inference (Chapter 4)
5. Multiple Regression Analysis: Further Issues (Chapter 6)
6. Heteroskedasticity (Chapter 8)
7. More on Specification and Data Problems (Chapter 9)
8. Multiple Regression Analysis with Qualitative Information: Binary Variables (Chapter 7)

Disabilities

Students with disabilities who qualify for academic accommodations must provide a letter from Disability Services (DS) and discuss specific needs with the professor (in person or by e-mail), preferably during the first two weeks of class. DS determines accommodations based on documented disabilities (303-492-8671, Willard 322, <http://www.colorado.edu/disabilityservices/>)

University Student Policies:

All University of Colorado rules, policies, and procedures will be followed in the course. Academic dishonesty can result in a failing grade for the course. University policies regarding academic and behavior issues should be reviewed at: <http://www.colorado.edu/policies/index.html>

Religious Observance:

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 require attendance. Please contact your Instructor prior to any potential course conflict.

Student Honor Code: <http://www.colorado.edu/academics/honorcode>

The purpose of an Honor Code at the University of Colorado at Boulder is to secure an environment where academic integrity, and the resulting behavior, can flourish. The Honor Code recognizes the importance of honesty, trust, fairness, respect, and responsibility and wishes these principles to be a defining part of the CU-Boulder campus. The Honor Code allows all students to have responsibility for, and the ability to attain, appropriate recognition for their academic and personal achievements. Academic dishonesty can result in a failing grade for the course.