

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

Professor: Daniel J. Henderson

Lecture (003): TR 11:00 – 12:15, Economics Building 117

Office: Economics Building 216A

Office Hours: TR 10:00 – 11:00, 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.

Accommodation for Disabilities

If you qualify for accommodations because of a disability, please submit your accommodation letter from Disability Services to your faculty member in a timely manner so that your needs can be addressed. Disability Services determines accommodations based on documented disabilities in the academic environment. Information on requesting accommodations is located on the [Disability Services website](#). Contact Disability Services at 303-492-8671 or dsinfo@colorado.edu for further assistance. If you have a temporary medical condition or injury, see [Temporary Medical Conditions](#) under the Students tab on the Disability Services website.

Classroom Behavior

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 race, color, national origin, sex, pregnancy, age, disability, creed, religion, sexual orientation, gender identity, gender expression,

veteran status, political affiliation or political philosophy. 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. For more information, see the policies on [classroom behavior](#) and the [Student Code of Conduct](#).

Honor Code

All students enrolled in a University of Colorado Boulder course are responsible for knowing and adhering to the Honor Code. Violations of the policy may include: plagiarism, cheating, fabrication, lying, bribery, threat, unauthorized access to academic materials, clicker fraud, submitting the same or similar work in more than one course without permission from all course instructors involved, and aiding academic dishonesty. All incidents of academic misconduct will be reported to the Honor Code (honor@colorado.edu; 303-492-5550). Students who are found responsible for violating the academic integrity policy will be subject to nonacademic sanctions from the Honor Code as well as academic sanctions from the faculty member. Additional information regarding the Honor Code academic integrity policy can be found at the [Honor Code Office website](#).

Sexual Misconduct, Discrimination, Harassment and/or Related Retaliation

The University of Colorado Boulder (CU Boulder) is committed to fostering a positive and welcoming learning, working, and living environment. CU Boulder will not tolerate acts of sexual misconduct (including sexual assault, exploitation, harassment, dating or domestic violence, and stalking), discrimination, and harassment by members of our community. Individuals who believe they have been subject to misconduct or retaliatory actions for reporting a concern should contact the Office of Institutional Equity and Compliance (OIEC) at 303-492-2127 or cureport@colorado.edu. Information about the OIEC, university policies, [anonymous reporting](#), and the campus resources can be found on the [OIEC website](#).

Please know that faculty and instructors have a responsibility to inform OIEC when made aware of incidents of sexual misconduct, discrimination, harassment and/or related retaliation, to ensure that individuals impacted receive information about options for reporting and support resources.

Religious Holidays

Campus policy regarding religious observances requires that faculty make every effort to deal reasonably and fairly with all students who, because of religious obligations, have conflicts with scheduled exams, assignments or required attendance. In this class, the weight of any exam missed will be moved to the final exam.

See the [campus policy regarding religious observances](#) for full details.