

ECON 4818 Syllabus

Introduction to Econometrics

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[Preliminary syllabus, the final version will be posted soon]

Text and Other Materials.

There is an assigned book:

Introductory Econometrics: A Modern Approach by Jeffrey Wooldridge
South-Western College Publishing

This book is an excellent tool for learning Econometrics and learning to do applied research in economics. Clearly, the book contains more material that can be covered in this course. For this reason, some of the chapters on the book will not be covered in class. However, I encourage all of you to read over all the remaining material that we will not have time to study in this class.

Additional material will be posted in the class web page:

<http://www.colorado.edu/Economics/courses/m06-4818/web-4818-001.htm>.

This web page will be used as a interactive learning tool over the semester. You should plan to visit it very often. In addition, the book has its own web page with some interesting material:

<http://wooldridge.swcollege.com/>

Additional readings may be added as the need arises. These readings may include, for example, articles published in newspapers, magazines or professional journals addressing issues of interest for the course.

Homework and Exams.

1 midterm + computer projects + 1 final exam

Grading.

The grade for a missed homework is zero. The final grade for the class will be a weighted average of the problem sets (20%), a midterm examination (30%) and a final exam (50%).

Students with Disabilities.

This University abides by Section 504 of the Rehabilitation Act of 1973, which stipulates that no student shall be denied the benefits of an education "solely by reason of a handicap." Disabilities covered by law include but are not limited to learning disabilities and hearing, sight or mobility impairments. If you have specific physical, psychiatric, or learning disabilities and require accommodations, please let me know early in the semester so that your learning needs may be appropriately met. You will need to provide documentation of your disability to the Disability Services Office in Willard 322 (phone 303-492-8671).

Additional Information.

Please, send me a brief email message with your name and with the subject "ECON4818 Student" to joseteaching@yahoo.com. Be aware that most of the course announcements will be done using e-mail. Therefore, it is important that you send this email to me as soon as possible.

Course Outline.

- 1. Introduction.** [Wooldridge, Appendix A,B and C, Chapter 1]
- 2. The Simple Regression Model.** [Wooldridge, Chapter 2]
- 3. Multiple regression analysis.** [Wooldridge, Chapter 3]
- 4. Specification Issues.** [Wooldridge, Chapter 3]
- 5. More on Multiple Regression.**[Wooldridge, Chapter 4, 5, 6 and 7]
- 6. Simultaneous Equations Models.** [Wooldridge, Chapter 16]
- 7. Qualitative Choice.** [Wooldridge, Chapter 7 and 17]