early hour of the final examination in this course, it is unlikely that anyone is eligible to reschedule this examination.

One 75-minute midterm examination, worth 75 points, will take place on 12 October. One 25-minute quiz, worth 25 points, will take place on 14 November. Problem sets, typically consisting of problems from the text, will be valued at 150 points. Solutions to the midterm examination, quiz and problem sets will be available on the course website soon after they are due.

The course as a whole is valued at 400 points. The score attained by each student, evaluated relative to the score which would be attained by an intelligent student of econometrics at this level, will determine final letter grades.

## Tentative schedule:

Topic What is a regression?	Readings Text, chapter 1	Tentative Dates 29 August
Introduction and math prerequisite	Text, chapter 2	31 August
Covariance and correlation	Text, chapter 3	5 September
Introduction to SAS		7, 12 September
Fitting a line	Text, chapter 4	14, 19 September
From sample to population	Text, chapter 5	21, 26, 28 September
Confidence intervals and hypothesis tests	Text, chapter 6	3 October
Inference in OLS	Text, chapter 7	5, 10 October
First midterm examination		12 October
Non-zero expectations	Text, chapter 8	17 October
Heteroskedasticity	Text, chapter 9	19, 24 October
Autocorrelation	Text, chapter 10	26, 31 October
Endogeneity	Text, chapter 11	2, 7, 9 November
Quiz		14 November

More explanatory variables Text, chapters 12, 13 14, 16, 28 November

Express yourself Text, chapters 14, 15 30 November,

5, 7 December

Categorical dependent variables Text, chapter 16 12, 14 December

Final Examination Saturday, 16 December, 7:30a.m.

-10:00a.m.

## **University policies:**

Campus policy regarding disabilities requires that faculty adhere to the recommendations of Disability Services. In addition, campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly accommodate all students who, because of religious obligations, have conflicts with scheduled examinations, assignments or required attendance. Any student eligible for and needing academic adjustments or accommodations because of disability or religious practice should arrange to meet with me immediately. Those with disabilities should immediately submit a letter from Disability Services describing appropriate adjustments or accommodations.<sup>1</sup>

Students and faculty share responsibility for maintaining an appropriate learning environment. All are subject to the University's polices on Sexual Harassment and Amorous Relationships.<sup>2</sup> Students who fail to adhere to appropriate behavioral standards may be subject to discipline. Faculty have the professional responsibility to treat students with understanding, dignity and

<sup>&</sup>lt;sup>1</sup> University policies regarding disabilities are available at <a href="http://www.colorado.edu/disabilityservices">http://www.colorado.edu/disabilityservices</a>. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322. University polices regarding religious practice are available at <a href="http://www.colorado.edu/policies/fac\_relig.html">http://www.colorado.edu/policies/fac\_relig.html</a>.

<sup>&</sup>lt;sup>2</sup> University policies regarding Sexual Harassment and Amorous Relationships are available at <a href="http://www.colorado.edu/odh/">http://www.colorado.edu/odh/</a>. 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.

<sup>&</sup>lt;sup>3</sup> University policies regarding classroom behavior are available at <a href="http://www.colorado.edu/policies/classbehavior.html">http://www.colorado.edu/policies/classbehavior.html</a> and at <a href="http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student\_code">http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student\_code</a>



available at <a href="http://www.colorado.edu/policies/honor.html">http://www.colorado.edu/policies/honor.html</a> and at http://www.colorado.edu/academics/honorcode/.