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

Attendance:

I will randomly take attendance throughout the semester.

Exams:

There will be two midterm exams and a <u>cumulative</u> 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. <u>Peer evaluations</u> will

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. <u>I will not collect</u> 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:

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

Classroom Behavior:

<u>Please turn off your laptop and your phone before the beginning of class.</u> 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)