# Syllabus for ECON 4818 Introduction to Econometrics

ECON 4818-001 MWF 11:00-11:50AM ECON 117

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# **Course Description:**

MegaStat for Mac. The cost is low – around \$15. When you purchase the download you may see a message that you have only about 10 days to use the downloaded software but you will actually have it for the life of your computer. You can purchase MegaStat here: <a href="http://highered.mcgraw-hill.com/sites/0077425995/information\_center\_view0/">http://highered.mcgraw-hill.com/sites/0077425995/information\_center\_view0/</a>

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mates evaluate your contribution with 100%, 100% and 80%. Then your overall homework score is 50%(90) + 50%(90)(100% + 100% + 100% + 80%)/4=87.75 out of 100.

# **End-of-Chapter Practice Problems:**

I will post answers to the odd-number end-of-chapter problems in 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. These are good practice problems for the exams so you are advised to work on those problems.

# **Attendance and in-class participation:**

I will take attendance. I will take attendance either at the beginning or at the end of class. It is your responsibility to be in class on time and to sign the attendance sheet. If you are late to class and attendance has already been taken, you can't sign the attendance sheet for that day. You are allowed to miss two classes. Each additional recorded absence will reduce your attendance score. If you miss more than 20% of classes (9 classes) you will receive an F grade for this course. These absences include both valid (sickness, weather, emergencies) and invalid reasons for not being in class.

Your participation in class discussions is essential for enhancing your and your classmates' learning experience in this class. Your participation is a chance for you to think critically, apply learned concepts and use the learned terminology. Making mistakes is part of learning. So, don't be shy, speak out and get more out of this class!

## **Preparing for class:**

The material in this class builds upon material from previous lectures. Before you come to class I expect you to review and master the material from the previous class. This includes studying the lecture notes and the textbook. This is critical for your ability to engage in class discussions and to understand the new material that is presented in class. You learn best if you don't simply take notes in class but also understand the statistical analyses that I will present in class and why they are needed.

If you struggle with the material or even if you have minor questions about it, see me in office hours ASAP. Do not wait until the day before an exam!

### **Communication:**

I am available to answer questions related to the course material and the homework. The best way to contact me is 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:

<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. The Simple Regression Model (Chapter 2)
- 2. Multiple Regression Analysis: Estimation (Chapter 3)
- 3. Multiple Regression Analysis: Inference (Chapter 4)
- 4. Multiple Regression Analysis: OLS Asymptotics (Chapter 5)
- 5. Multiple Regression Analysis: Further Issues (Chapter 6)
- 6. Multiple Regression Analysis with Qualitative Information: Binary Variables (Chapter 7)
- 7. Heteroskedasticity (Chapter 8)
- 8. More on Specification and Data Problems (Chapter 9)
- 9. Additional Multiple Regression Analysis Issues.

#### **Accommodation for Disabilities**

If you qualify for accommodations because of a disability, please submit to your professor a letter from Disability Services in a timely manner (for exam accommodations provide your letter at least one week prior to the exam) so that your needs can be addressed. Disability Services determines accommodations based on documented disabilities. Contact Disability Services at 303-492-8671 or by e-mail at <a href="mailto:dsinfo@colorado.edu">dsinfo@colorado.edu</a>. If you have a temporary medical condition or injury, see Temporary Injuries gui0.2 n ET Q q 0.24 04 231.4397aTT1 1 Tf [,535.4684 40es ac 0.2 (nj) ]rofa