ECON 7800 – Econometrics I
Fall 2011, M, W, 11:50 AM-01:10 PM, OSH 231
Lab sessions: OSH 277
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Office Hours: By Appointment

Course Description:
This course focuses on regression analysis using cross-section data and covers a variety of applied problems, including non-spherical errors, endogenous regressors, qualitative data. The course will adopt an applied approach that would facilitate you to identify the strengths and limitations of the estimation methods so that you can apply it for your empirical research judiciously.

For the computer exercises you may use any statistical software that you are comfortable with. My personal favorite is STATA and I will use that to demonstrate the applications in the lab.

Grading:

Assignments	50%
Midterm examination (17th October 2011)	30%
Take home final (5th December 2011)	20%

Course grade criterion: A ≥ 95%, 95% > A- ≥ 90%, 90% > B+ ≥ 87%, 87% > B ≥ 83%, 83% > B- ≥ 80%, 80% > C+ ≥ 77%, 77% > C ≥ 73%, 73% > C- ≥ 70%, 70% > D ≥ 50%, 50% > E

Late assignments lose points. Exams must be taken at the scheduled date. When a student has a legitimate reason (documented emergency) for missing the midterm, the weight of the midterm will be added to the final. Absolutely no make-up exams are given. Incompletes are not generally given for non-medical reasons.

Please refer to University of Utah Guidelines for legal issues.

Textbooks:

William H. Greene, *Econometric Analysis*, Prentice Hall, 6th Ed.

Jeffrey Wooldridge, *Econometric Analysis of Cross Section and Panel Data*, MIT Press.

Course Plan

Date	Day	Class	Topic
22-Aug	Mon	1	Introduction to econometrics and linear regression model
24-Aug	Wed	2	OLS estimation using matrix notation
29-Aug	Mon	3	Small sample properties of OLS
31-Aug	Wed	4	Inference : tests of linear restrictions
5-Sep	Mon		Labor Day
7-Sep	Wed	5	Lab 1
12-Sep	Mon	6	Large sample properties of OLS & hypothesis testing based on asymptotic properties
14-Sep	Wed	7	Lab 2
19-Sep	Mon	8	Qualitative explanatory variables
21-Sep	Wed	9	Lab 3
26-Sep	Mon	10	Model selection & Functional forms
28-Sep	Wed	11	Lab 4
3-Oct	Mon	12	Model selection & Functional forms
5-Oct	Wed	13	Lab 5
10-Oct	Mon		Fall Break
12-Oct	Wed		Fall Break
17-Oct	Mon	14	Midterm exam
19-Oct	Wed	15	Multicollinearity
24-Oct	Mon	15	Non-spherical disturbance
26-Oct	Wed	16	Lab 6
31-Oct	Mon	17	Instrumental variables
2-Nov	Wed	18	Lab 7
7-Nov	Mon	19	Instrumental variables
9-Nov	Wed	20	Lab 8
14-Nov	Mon	21	Qualitative dependent variable
16-Nov	Wed	22	Lab 9
21-Nov	Mon	23	Multi-category dependent variable
23-Nov	Wed	24	Lab 10
28-Nov	Mon	25	Censoring and Truncation
30-Nov	Wed	26	Lab 11
5-Dec	Wed	27	Review
7-Dec	Mon	28	Final take home exam