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Syllabus Principle of Econometrics
Econ 4650-009 Fall 2017

Instructor: Corina Besliu

corina.besliu@utah.edu

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Course Description: Econometrics is one of the most useful instruments in social and behavioral sciences. It uses statistical tools to deal with data in order to find patterns and relationships within data sets. It aims to explain the variation in data through the "model" and uses it to forecast the variation of data under different assumptions. Econometrics is a very important instrument for higher level of education and is widely demanded in private sector companies. This class provides the theoretical understandings of econometric theories and allows students to learn the applications of the theories to real data through the use of statistical programs.

Throughout this course we will be working with **Stata**. Stata is a complete, integrated statistics package that provides everything you need for data analysis. It can be either purchased at students prices on Stata's website, or it can be used for free through the CSBS Virtual Lab (for support, go to https://support.csbs.utah.edu/get-help/self-support/virtual-lab.php) or in our computer labs on campus.

Office Hours: Every Monday at 6 P.M. (except first week (21st August) and Labor Day (4th September)) I will be offering a group conference call via Skype for Business. Everybody is welcome to join.

Setting Up Skype for Business:

You can download Skype for Business for free from the U of U website:

https://software-store.utah.edu/uofu/misc/osl/detail.shop?productId=2473 Mac Edition

https://software-store.utah.edu/uofu/misc/osl/detail.shop?productId=2309 Windows Edition

To Login:

For Windows and Mac computers:

Sign-in address: uNID@umail.utah.edu (example: u0123456@umail.utah.edu)

User ID: uNID@umail.utah.edu

Password: uNID password

For mobile devices:

Sign-in: uNID@umail.utah.edu (example: u0123456@umail.utah.edu)

Password: uNID password (this is the password you use to login to Canvas and CIS).

If you have any issues contact directly the Campus Help Desk Center at **801-581-4000.**

*Prepare for the Call***:**

Once you have set up your account add my contact to your contacts list u0776436@umail.utah.edu. Every Monday at 6 P.M. I shall add all students who are 'available' to the conference call. If you do not wish to join either do not pick up or change your status to 'away'**. For those who do want to join be online on time!**

Prerequisites: College Algebra, ECON3620, ECON3640 or instructors consent. If you do not have the necessary prerequisites contact me!

Credits: 3 semester credit hours

Textbook: A. H. Studenmund, Using Econometrics: A Practical Guide (Any Edition), Pearson. *I will be posting all relevant chapters online as well.*

Course Objectives: Students become familiar with econometric theories especially multivariate regression analysis, both in statistical foundations and applications through the use of statistical software (Stata). By the end of the course, students should be able to learn how to collect, summarize, and analyze cross-sectional data.

Assignments and Exam: All of assignments and exam are on Canvas page. Students are responsible to check every announcement on Canvas.

- Attendance 5%

While there is no attendance since it is an online class, the exercise sets will serve as attendance. You will have to submit the exercise sets before the deadline each week. This will help you stay on track with the material and help with procrastination issues. Each exercise set is worth 1 point. Incomplete answers will be penalized. Since the solutions must be posted after the deadline no late submissions will be accepted. A late submission is 0 points.

Generally, the deadlines for the exercise sets will be on Sundays, except for the weeks when you

have a Quiz. For the weeks with a quiz, the deadline for the exercise sets will be Thursday by midnight, while the quiz will be due on Sunday.

- Quizes 30%

Since the solutions must be posted right after the deadline no late submissions will be accepted. A late submission is 0 points.

- Class Project 30%

Work together in groups of 4-5 for the project.

- Final Exam 35%

Grading:

$$90 \geq A$$
$$85 \geq A- < 90$$
$$80 \geq B+ < 85$$
$$75 \geq B < 80$$
$$70 \geq B- < 75$$
$$62 \geq C+ < 70$$
$$54 \geq C < 62$$
$$46 \geq C- < 54$$
$$40 \geq D+ < 46$$
$$35 \geq D < 40$$
$$30 \geq D- < 35$$
$$E < 30$$

And/or by curving (I will decide which one will be the best for majority)

Policy: No make-up exam/assignment will be given, except when required under University regulations or illness. If you are ill you will have to present a note from your doctor.

Class Schedule:

Week 1 Review of Statistics

Week 2 Regression Analysis

Week 3 Ordinary Least Squares

Week 4 Ordinary Least Squares

Week 5 Hypothesis Testing

Week 6 Model Specication I

Week 7 Model Specication II

Week 8 Fall Break

Week 9 Dummy Variables

Week 10 Logistic Regression
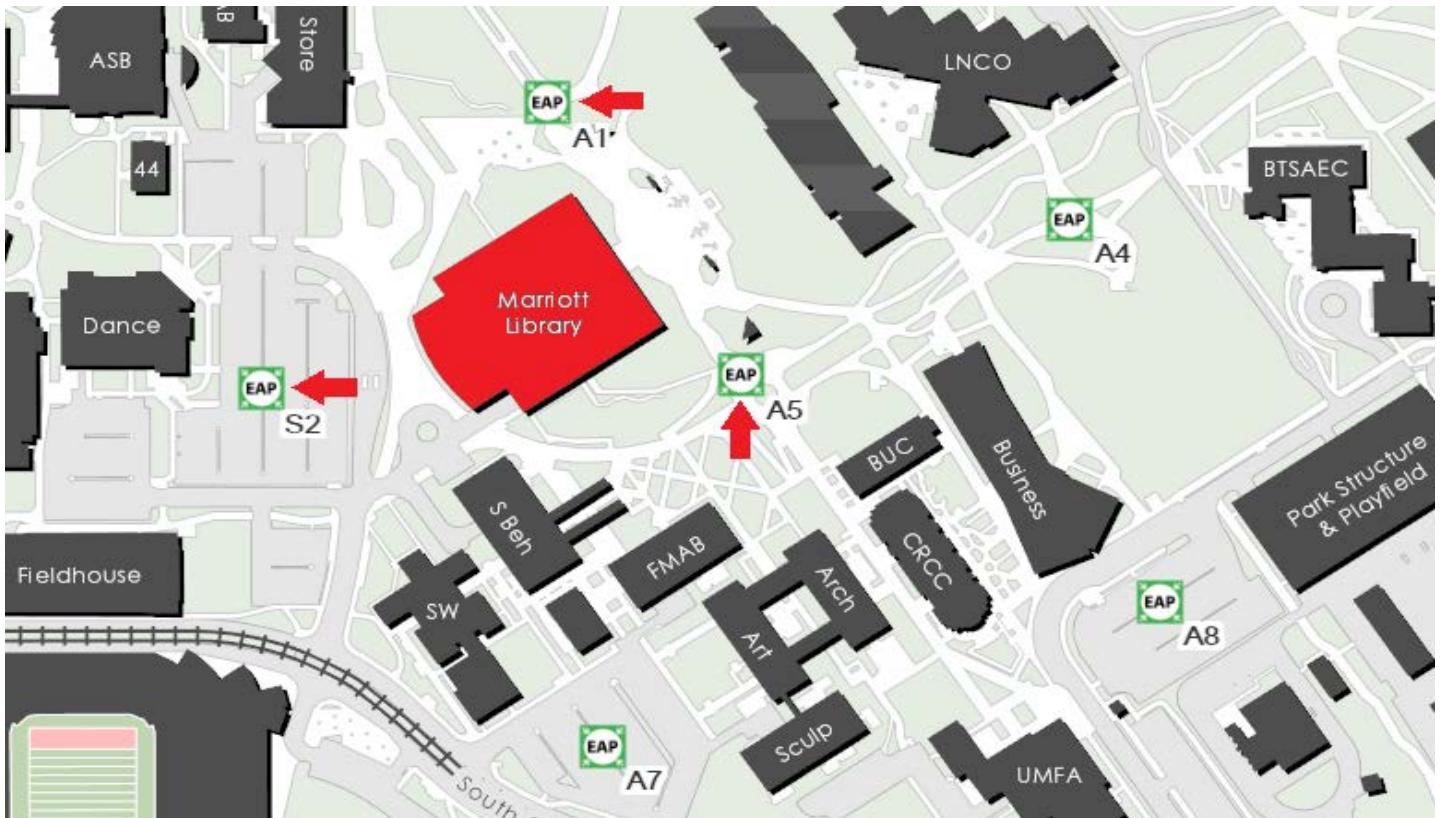
Week 11 Multicollinearity

Week 12 Heteroskedasticity

Week 13 Final Project

Week 14 Final Project

Week 15 Final Exam Review

Week 16 Final Exam

BUILDING EVACUATION

EAP (Emergency Assembly Point) – When you receive a notification to evacuate a building either by campus text alert system or by building fire alarm, please proceed in an orderly fashion to the EAP designated for that building. Once everyone is at the EAP, you will receive further instructions from Emergency Management personnel. You can look up the EAP for any building you may be in on campus at http://emergencymanagement.utah.edu/eap.

CAMPUS RESOURCES

U Heads Up App: There's an app for that. Download the app on your smartphone at alert.utah.edu/headsup to access the following resources:

- **Emergency Response Guide:** Provides instructions on how to handle any type of emergency, such as earthquake, utility failure, fire, active shooter, etc. Flip charts with this information are also available around campus.

- **See Something, Say Something:** Report unsafe or hazardous conditions on campus. If you see a life threatening or emergency situation, please call 911!

Safety Escorts: For students who are on campus at night or past business hours and would like an escort to your car, please call 801-585-2677. You can call 24/7 and a security officer will be sent to walk with you or give you a ride to your desired on-campus location.

College of
Social and Behavioral Science
THE UNIVERSITY OF UTAH