

ECON 7590 - Econometrics
Spring 2015, M & W, 3:0pm - 4:20pm, OSH 113

Instructor

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Course description

The purpose of this course is to provide a graduate level introduction to mathematical statistics and linear regression for cross-section data analysis.

Suggested textbooks

- George Casella and Roger Berger. Statistical Inference. 2nd Edition. ISBN 13: 978-0534243128.
- Jeffrey M Wooldridge. Econometric Analysis of Cross Section and Panel Data. 2nd Edition. ISBN-13: 978-0262232586.

Topics

- Statistical theory
 - Probability theory
 - Distribution of random variables
 - Transformation of random variables
 - Moments of random variables
 - Common families of distributions
 - Properties of random sample
 - Point and interval estimation
 - Hypothesis testing

- Cross-section regression analysis
 - Classical linear regression model
 - Properties of OLS
 - Hypothesis testing
 - Qualitative explanatory variables
 - Multicollinearity
 - Heteroskedasticity
 - Specification issues

Grading policy

- Assignments: 10%
- Mid term exam: 45% (tentatively scheduled for Mar 4)
- Final exam: 45%

Late assignments lose points. The exams must be taken at the scheduled time. When a student has a legitimate reason (documented emergency) for missing the first exam, the weight of the exam will be transferred to the second exam. Absolutely no make-up exams are given. Incompletes are not generally given for non-medical reasons.

Americans with Disabilities Act (ADA) Statement

The University of Utah seeks to provide equal access to its programs, services and activities for people with disabilities. If you will need accommodations in the class, reasonable prior notice needs to be given to the Center for Disability Services, 162 Olpin Union Building, 581-5020 (V/TDD). CDS will work with you and the instructor to make arrangements for accommodations. All information in this course can be made available in alternative format with prior notification to the Center for Disability Services. (www.hr.utah.edu/oeo/ada/guide/faculty/)

Wellness Statement

Personal concerns such as stress, anxiety, relationship difficulties, depression, cross-cultural differences, etc., can interfere with a student's ability to succeed and thrive at the University of Utah. For helpful resources contact the Center for Student Wellness - www.wellness.utah.edu; 801-581-7776.