

**SYLLABUS ECON 526: Introduction to Econometrics Fall 2016**  
**Line Number: 22070**

**Tu/Th 11-12:15**

**4062 Wescoe**

**Professor Donna K. Ginther**

**Office:** 333 Snow Hall

**Phone:** 864-3251

**Blackboard Website:** <http://courseware.ku.edu>

**Email:** [dginther@ku.edu](mailto:dginther@ku.edu)

**Office Hours:** Thursday 12:30-1:30  
or by appointment.

**Course Description:**

Introduction to Econometrics is the study of statistical methods used by economists. Topics include: economic data, statistical foundations of econometrics, translation of economic models into empirical models, bivariate and multiple regression techniques, hypothesis testing, specification testing, time series analysis, and limited dependent variable models. Prerequisites: ECON 142, ECON 144, and MATH 526 or equivalent.

**Agreement of Understanding:**

It is understood that the student's continued enrollment in this course is an acknowledgement by the student of the content of and an acceptance of the terms of this syllabus.

**Requirements:**

The course consists of 6 problem sets, two midterm exams, and a final empirical paper. Mathematical calculations can be hand-written on problem sets. However, graphs and written answers should be produced with a computer.

Grading Policy:

Late assignments will not be accepted. There are no make-up exams without written documentation of an emergency. Letter grades you receive in the course are final. If you disagree with how course assignments are graded, you may submit a request for re-grading in writing. If the request is granted, the entire assignment will be re-graded. Your grade will be determined by a weighted average of the total points accumulated on the following requirements:

<u>Requirement:</u>	<u>Weight:</u>
1. 6 Problem Sets	36 %
2. 2 Midterm Exams	50 %
3. Final Project	14 %

Grade Determination:

I use the following scale to determine your grades. This class is not graded on a + / - system.

A:  $\geq 90\%$ ; B: 89-80%; C: 79-70%; D: 69-60%; F:  $<60\%$

Academic Misconduct:

Students are permitted (indeed encouraged) to study with other students in an attempt to understand the concepts involved in the Problem Sets. However, answers must be written independently. Collusion with regard to written answers, just as cheating on exams, is academic misconduct.

**Course-Related Policies:**

- Attendance is not required. However, if you consistently miss class, it will adversely affect your grade. Students are responsible for obtaining missed lecture notes from their classmates. I expect that you will arrive to class on time and not depart early. I also request that all cell phones and pagers are turned off for the duration of the class.
- This course requires computer literacy. You are expected to log on to the course website for access to problem sets, information, and readings.
- Any student with a disability that may preclude full course participation should contact the instructor in order to discuss accommodations. The staff of Services for Students with Disabilities (SSD), 22 Strong, 785-864-2620 (v/tty), coordinates accommodations and services for KU courses. If you have a disability for which you may request accommodation in KU classes and have not contacted them, please do as soon as possible.
- Any student who plans to observe a religious holiday that conflicts in any way with this course should contact the instructor in order to discuss accommodations.
- All students require a non-graphing, non-programmable calculator that at most can calculate logs and exponentials (e.g. Texas Instruments TI-30Xa Scientific Calculator \$5.98 on Amazon) for use on exams. Students will not be permitted to use a mobile phone, laptop or tablet on the exams.

**Office Hours:**

Office hours are on Thursdays from 12:30- 1:30 PM or by appointment. Occasionally, the instructor will reschedule office hours and will make announcements in class and on the website. The most efficient way to contact the instructor outside of class is by using email: [dginther@ku.edu](mailto:dginther@ku.edu). You may also leave a voice mail at 864-3251. Please be certain to leave a phone number where I may reach you.

**Software:**

STATA is available in the Economics Computer Lab, 145 Snow Hall and the Budig Lab. You may also purchase a student copy of STATA for a small fee (\$38) at the following link: <http://technology.ku.edu/software/stata>.

**Text:**

Stock, James H. and Mark W. Watson (2011). *Introduction to Econometrics*, Third Edition or Third Edition Update. Boston: Pearson (Addison-Wesley) (**S&W**)

**Tentative Course Calendar:**

*Any changes in the course calendar will be announced in class and posted on the website.*

<b>The Week of:</b>	<b>Topic:</b>	<b>Assignment:</b>
<b>August 23</b>	Introduction to Course, Economic Data	S&W, Chapter 1
<b>August 30</b>	Review of Probability	S&W, Chapter 2
<b>September 6</b>	Review of Probability & Statistics	S&W, Chapters 2, 3 <b><u>Problem Set 1</u></b>
<b>September 13</b>	Review of Statistics, Linear Regression	S&W, Chapters 3,4
<b>September 20</b>	Linear Regression & Hypothesis Tests	S&W, Chapter 4, 5 <b><u>Problem Set 2</u></b>
<b>September 27</b>	Multiple Regression	S&W, Chapter 6 <b><u>Problem Set 3</u></b>
<b>October 4</b>	Multiple Regression	S&W, Chapter 6 <b><u>Midterm Exam 1 10/6/16</u></b>
<b>October 11</b>	Multiple Regression & Review	S&W, Chapter 6 <b><u>No class, Fall Break 10/11/16</u></b>
<b>October 18</b>	Hypothesis Tests in Multiple Regression	S&W, Chapter 7
<b>October 25</b>	Model Specification	S&W, Chapter 7
<b>November 1</b>	Nonlinear Models and Interactions	S&W, Chapter 7-9 <b><u>Problem Set 4</u></b>
<b>November 8</b>	Time Series	S&W, Chapter 12-13
<b>November 15</b>	Time Series	S&W, Chapter 12-13 <b><u>Problem Set 5</u></b>
<b>November 22</b>	Time Series	S&W, Chapter 12-13 <b><u>No class November 24</u></b>
<b>November 29</b>	Binary Choice Models	<b><u>Midterm Exam 2 12/1/16</u></b>
<b>December 6</b>	Quasi Experiments	<b><u>Problem Set 6</u></b>
<b>December 15</b>	<b>Final Paper Due</b>	<b>5:00 P.M.</b>