Course Syllabus

Department of Economics
University of Connecticut

Introduction to Applied Econometrics

Fall 2017

Instructor: Tianxu Chen **Office**: OAK 348
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Every student is responsible for reading and understanding the content of this course outline.

Course Description

This course provides a general introduction to the practice of econometric analysis. While motivated by intuition, the presentation of estimators and tests will be primarily mathematical in nature. We will focus largely on multiple regression techniques in cross-sectional data analysis, considering common issues and problems that arise in applied empirical social science research. Students will use STATA—an econometrics software package—to analyze data, draw inference, and compare alternative modeling approaches. Throughout the course, empirical research will be highlighted.

Prerequisites: Microeconomic & Macroeconomic Principles, Calculus, Intermed Microeconomic

Recommendations: Statistics & applied economics topic courses are recommended prior to this course.

Class Information

Lecture time: Monday Wednesdays Fridays 13:25 - 14:15

Location: BPB 130
Office Hours: Wednesdays 15:40-16:30, Fridays 15:40-16:30
Teaching Assistant(s): TBA
TA Office Hours: TBA

Course Website

- Lecture notes, problem sets, answer keys, additional readings, and other useful information will be posted on the HuskyCT course website.
- Important announcements will be posted on the HuskyCT course website. Students are advised to check frequently.

Texts/Materials

Required Textbook: The required textbook for this course is "*Introductory Econometrics: A Modern Approach*," (Sixth Edition) by Wooldridge.
(earlier editions also work)

Course Content

You are advised to read ahead in order to prepare for lectures.

Lectures Outline (Rough Schedule)

Topic	Week	Wooldridge Text Readings
Course Introduction (Topic 0) Statistics Review (Topics 1.1 & 1.2) Introduction to Econometrics	1-3	Appendices A-C Chapter 1
Univariate regression (Topic 2)	3-4	Chapter 2
Multivariate regression (Topic 3)	5	Chapter 3
Inference (Topic 4)	6	Chapter 4
Asymptotics (Topic 5)	7	Chapter 5
Further Issues (Topic 6)	8	Chapter 6
Dummy Variables (Topic 7)	9	Chapter 7
Heteroskedasticity (Topic 8)	10	Chapter 8
Introduction to Time Series (Topic 9)	11	Chapter 10
Determining Causality under less than ideal conditions; How to be a better consumer of statistics (Topic 10)	12-13	additional readings

Additional readings may be assigned throughout the term.

Grading Scheme

There will be 2 in-class Midterms, and the higher scores between the two

midterms will count 40% of the final grade.

There will be 5 Problem Sets (20% totally) and one cumulative Final Exam. (40%)

Problem Sets: Five problem sets will be distributed throughout the course. You are strongly encouraged to work through the problem sets to develop and gauge your understanding of the material. Students are encouraged to work on these problems in groups after first attempting them individually.

Exams: The exam(s) are scheduled as follows:

Midterm #1: Wednesday Oct 4, (normal class time/place)
Midterm #2: Wednesday Nov 1, (normal class time/place)
Final Exam: Scheduled by the Registrar

Final exam: Scheduled by the University. Details of the final exam will be provided in class.