

# ECON 482 A

## Econometric Theory and Practice

### Syllabus

**Instructor:** Seunghan Lee  
**Email:** [seunghan@uw.edu](mailto:seunghan@uw.edu)  
**Office:** SAV 319 G  
**Office Hours:** Monday and Wednesday, 10:30-11:30 am or by appointment

**Lectures:** Monday and Wednesday, 8:30-10:20 am, Room SWS 038  
**Website:** <https://canvas.uw.edu/>

**Office Hours.** I encourage you to come to office hours with questions related to homework or course material, or with any general questions you might have about econometrics as a whole. Participating in office hours is particularly important if you find yourself struggling with the material. If your schedule conflicts with the office hours specified above and you want to meet me during other times when you are available, I ask that you send me an e-mail in advance so that I could be able to accommodate your needs. There will be no office hours during the first week.

**Introduction.** I'll be teaching our Econometric Theory and Practice, which deals with applications of statistical modeling to empirical work in economics, and focuses on regression analysis, derivations of regression estimators and their properties and applied computer work in estimating multiple regression models.. I prefer if you call me by my first name, "Seunghan" or more briefly "Han." Read this syllabus carefully, as it may answer many questions you have about the course. If you have questions after reading, you can contact me at the email address above.

You are recommended to have an easy access to our textbook, *Jeffrey Wooldridge: Introductory Econometrics (A Modern Approach)*, 6th Edition, as we will mainly follow it closely throughout the quarter. The fifth edition is also acceptable.

**Prerequisites.** Minimum grade of 2.0 in ECON 300; either ECON 311/STAT 311, MATH 390/STAT 390, or Q SCI 381

**Course Guidelines.** The following guidelines apply for the course, but may be superseded in class or on the course website. When in doubt, it is your responsibility to ask for clarification.

**Assignments** Homework will be announced in class or on the course website, and you must submit a hard copy. I recommend you to study and solve homework with your classmates. It will be a good practice for the study of exams.

**Exams** There will be two midterm exams in this course. One (May 3, 2017) is closed book and closed notes, while the other (May 31, 2017) is a take-home exam. Unless otherwise specified, you may use any simple calculator with no programming capabilities. **Please be aware that in general no makeup process will be given.**

**Final Group Projects** You are required to submit an empirical term paper for your group by June 11, 2017 (No late reports are accepted). You should establish groups for the empirical work, each of which consists of three students preferably and send me a list of members and a proposed topic for

your group by May 7, 2017. Your term papers are required to include introduction, conceptual framework, econometric models, description of the data that you employ, empirical results, and conclusion.

**Grading** Final grades will be determined by performance on homework, exams, and final group project.

The following weights apply:

Homework 20%, Exams 50% (25% each), Final Group Project 30%

**Important Notes.** The computer software to be used for the course is GAUSS programming language. You can get a free one-year license of the full version of GAUSS as long as you are enrolled into the course.

**Tentative Reading, Teaching and Assignment Schedule.** Below is a tentative schedule to help you plan ahead and think about course readings. More than likely the dates when we cover material will shift as we get behind or ahead, so I'll update you as these things change.

Week		Schedule of Readings	Notes
Week 1	3/27	Chapter 1, Appendix C & D	No class on March 29
Week 2	4/3, 4/5	Chapter 2 & 3	
Week 3	4/10, 4/12	Chapter 3 & 4	
Week 4	4/17, 4/19	Chapter 4 & 5	
Week 5	4/24, 4/26	Chapter 5 & 7	
Week 6	5/1, 5/3	Chapter 7, Midterm 1 (5/3)	Submission of Topic (5/7)
Week 7	5/8, 5/10	Chapter 8 & 10	
Week 8	5/15, 5/17	Chapter 10 & 12	
Week 9	5/22, 5/24	Chapter 12 & 15	
Week 10	5/31	Midterm 2 (5/31)	
Week 11	No Class	Final Group Project (6/11)	

**Academic Honesty.** Academic integrity is the cornerstone of the Department's rules for student conduct and evaluation of student learning. Students accused of academic misconduct will be referred directly to the Office of Community Standards and Student Conduct for disciplinary action pursuant to the Student Conduct Code and, if found guilty, will be subject to sanctions. Sanctions range from a disciplinary warning, to academic probation, to immediate dismissal for the Department and the University, depending on the seriousness of the misconduct. Dismissal can be, and has been, applied even for first offenses. Moreover, a grade of zero can be assigned by the instructor for the course.

Exams are individual work and cheating will not be tolerated. Students must not glance at their neighbors' exams. Students must not change their answers after they have turned their exam in.

Check the student handbook for further information about cheating, plagiarism etc. Cheating of any kind may result in expulsion from the university. The Department of Economics will follow university policy in case of academic dishonesty. These rules complement/supplement the university rules, which can be found online.