

ECON 482 A

Econometric Theory and Practice

Instructor: Jing Tao

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Lectures: Mon, Wed 1:30-3:20pm, PCAR 395

Instructor Office Hours: Mon 10:30-12:30

Office: Savery 336

Textbook:

Required Text: Wooldridge, Jeffrey M., *Introductory Econometrics: A Modern Approach*, South- Western College Publishing, 5th edition.

The 4th edition is acceptable. Check with classmates to make sure that you are doing the right problem set questions if you use the 4th edition or international edition.

Course Overview:

The purpose of this course is to help students understand how to interpret economic data. It will focus on the issues that arise in using this type of data, and the methodology for solving these problems. The focus of the course is on regression analysis. Specific topics and extensions will include multivariate regression, dummy variables (including limited dependent variables), heteroskedasticity, endogeneity and time series. Problem sets will provide practical experience in addressing some of these issues using actual economic data. I will follow the textbook closely.

Requirements:

1. Problem sets (15%).
2. Two mid-term exams (each 30%).
3. Final project (25%).

Key Dates:

1. Problem sets are due before class time of the due date. NO late problem sets are accepted.
2. The mid-term exams are scheduled on Oct 26 (Monday) and Nov 23 (Monday).
3. The final project is due by 2 pm, 12/13/2015. NO late reports are accepted.
4. Students are responsible for announcements made in class and via E-mail.

Read "Department Policy on Academic Conduct" from department webpage.

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.