Syllabus: Econ 438 A, Econometric Applications, Winter 2018

Instructor: Dong-Jae Eun, Savery Hall 338, (djeun@uw.edu)OH: T 3:20-4:20pm

<u>Schedule</u>

Lecture : TTh, 10:30 – 12:20pm, Condon Hall 115

Description

This course provides opportunity to independently write an econometric paper. Students must find questions, formulate econometric models, perform statistical analyses, and interpret the result. Students are also expected to learn econometric model building for a particular problem while applying the theory learned in various courses to specific economic cases.

Prerequisite

- Minimum grade of 2.0 in ECON 301; either ECON 311/STAT 311, STAT 341, MATH 390/STAT 390, or Q SCI 381.
- Experience on statistical packages (Stata or R)
- If you haven't used Stata or R, you might have to spend hours to learn by yourself. If you are familiar with coding in general, don't worry. Stata/R are easy to learn.

Class Requirements

The grade is entirely based on individual project (proposal, final paper, and two presentations)

Proposal: 5% Proposal in-class presentation: 5% (Semi-) final in-class presentation: 20% Participation (questions/suggestion during classmates' presentation): 25% Final paper: 45%

For detailed description of the project, refer to the pdf file ("final paper guideline") on Canvas. Note that NO LATE SUBMISSION IS ALLOWED IN ANY CASE.

STATA:

For statistical analyses, students should use a statistical program, like STATA. One reasonably good introduction is <u>http://data.princeton.edu/stata/</u>. It is readily available on the computers in Savery Hall, but some students elect to purchase it anyway for the convenience. You can purchase STATA by following the instructions at https://www.washington.edu/uware/stata/. Choose Intercooled STATA (Stata/IC), not Small STATA. Small STATA is not adequate for many of the applications we will consider. STATA contains an extensive on-line and embedded help facility. (Students can also use other statistical software, like R. R is even freely available!)

This course is NOT a writing-intensive ("W") course.