



Course ECON 4355-001, Econometrics
Instructor Jason Parker
Term Spring 2012
Meetings 11:30 am -12:45 pm, Tuesday & Thursday, SLC 2.302

Instructor’s Contact Information

Cell Phone 972-342-4028
Office Location GR 2.822.001
Email Address jparker588@gmail.com, or (less-preferably) jap090020@utdallas.edu
Office Hours Tu Th 1:00pm – 2:00pm or by appointment, you can also just stop by. I’m often in my office working.
Other Information I don’t check my eLearning email. The best two ways to reach me are by email and by text message.

General Course Information

Pre-requisites, Co-requisites, & other restrictions (ECON 3304 or STAT 1342 or EPPS 3405) and (MATH 2419 or MATH 2414 or MATH 1326).
Course Description The application of statistical methods to economic analysis; particular attention is given to regression analysis and hypothesis testing.
Learning Outcomes The goal of this course is to prepare students for working with economic data. This course will teach the Stata language and the strengths and weaknesses of the least-squares model and its assumptions.
Required Texts & Materials Introductory Econometrics by Jeffrey M. Wooldridge 5th Edition

Assignments and Calendar

See Below Attached page has a complete calendar.

Course Policies

Grading Criteria	Problem sets (10 x 3.3% = 33.3%), Midterms (2 x 16.7% = 33.3%), Project (33.3%).
TA Sessions	Once a week, on Saturday from 12:30pm – 2:00pm, there will be a TA session in GR 3.402 where the instructor will teach more Stata programming and statistics. Students are highly encouraged to attend.
Make-up Exams	Make-up exams will only be available in the event of an emergency such as hospitalization or loss of immediate family.
Extra Credit	Extra credit may be available at the discretion of the instructor.
Late Work	Late work will not routinely be accepted. Please let the instructor know about your situation if you feel your circumstances extraordinary.
Special Assignments	The end-of-semester project will be presented before the class. Students will have 2 choices: 1) Find and analyze a data set to test an economic question. OR 2) Choose an area of econometrics which we did not cover and explain the material.
Class Attendance	Attendance will not be taken, but is expected. If you need to miss class, please email the instructor and we can discuss your absence.
Citizenship	Please be respectful and mindful of other students trying to learn.
UT Dallas Syllabus Policies and Procedures	<i>The information contained in the following link constitutes the University’s policies and procedures segment of the course syllabus. Please go to http://go.utdallas.edu/syllabus-policies for these policies.</i>

The descriptions and timelines contained in this syllabus are subject to change at the discretion of the Professor.

ECON 4355.001 -- Course Calendar

Date	Note	Room	Ch.	Topic
Tuesday, January 15, 13		FO 1.202	1	Syllabus, Introduction, Assumptions for OLS
Thursday, January 17, 13		FO 1.202	2	Derivation of OLS, Computing OLS Coefficients
Tuesday, January 22, 13		GR 3.402	2,3	Introduction to Stata, Plotting, Regression
Thursday, January 24, 13	PS 1 Due	GR 3.402	-	Finding Data, Stata Codebooks, .do Files
Tuesday, January 29, 13	Drop date	FO 1.202	2,3	Interpretation of OLS, Unbiasedness of OLS
Thursday, January 31, 13	PS 2 Due	FO 1.202	2,3	Variance of OLS, Gauss-Markov Theorem
Tuesday, February 5, 13		FO 1.202	4	t-Statistics, Hypothesis Testing
Thursday, February 7, 13	PS 3 Due	FO 1.202	4	Review, Hypothesis Testing (Cont'd)
Tuesday, February 12, 13		FO 1.202	5	Asymptotics, Convergence in Probability
Thursday, February 14, 13	PS 4 Due	FO 1.202	-	CLT, Asymptotic Normality
Tuesday, February 19, 13		FO 1.202	6,7	Standardization, Review
Thursday, February 21, 13	PS 5 Due	FO 1.202	6,7	Interactions, Prediction, Residual Analysis
Tuesday, February 26, 13		FO 1.202	-	Review
Thursday, February 28, 13	Midterm 1	FO 1.202	-	Midterm 1
Tuesday, March 5, 13		FO 1.202	8	Midterm 1 Solutions, Heteroskedasticity
Thursday, March 7, 13	PS 6 Due	FO 1.202	8	Weighted Least Squares, White Standard Errors
Tuesday, March 12, 13	No Class	FO 1.202	-	Spring Break
Thursday, March 14, 13	No Class	FO 1.202	-	Spring Break
Tuesday, March 19, 13		FO 1.202	9	Review, Endogeneity
Thursday, March 21, 13	PS 7 Due	FO 1.202	9,15,16	Endogeneity (Cont'd), Instrumental Variables
Tuesday, March 26, 13		FO 1.202	17	Limited Dependent Variables
Thursday, March 28, 13	PS 8 Due	FO 1.202	17	Probit, Logit
Tuesday, April 2, 13		FO 1.202	10,12	Time Series - Stationary Data
Thursday, April 4, 13	PS 9 Due	FO 1.202	11	Time Series - Nonstationarity Problems
Tuesday, April 9, 13		FO 1.202	-	Review
Thursday, April 11, 13	Midterm 2	FO 1.202	-	Midterm 2
Tuesday, April 16, 13		TBA	13	Panel Data - Pooled OLS
Thursday, April 18, 13	PS 10 Due	TBA	14	Panel Data - Fixed Effects, First Differencing
Tuesday, April 23, 13		TBA	14	Panel Data - Random Effects
Thursday, April 25, 13		FO 1.202	19	Project Presentations
Tuesday, April 30, 13		FO 1.202	19	Project Presentations
Thursday, May 2, 13		FO 1.202	19	Project Presentations
Tuesday, May 7, 13	No Final	-	-	No Exam