

Course Syllabus

Course Information

Course Number/Section ECON 4355
Course Title ECONOMETRICS

Term Fall 2013
Days & Times Tuesdays, Thursdays 11:30-12:45

Professor Contact Information

Professor SIMONE MANCA
Office Phone 713-614-3808
Other Phone
Email Address sxm100320@utdallas.edu
Office Location 2.816
Office Hours Wednesdays, 2PM or by appointment
Other Information The Econ lab located in GR 3.216.
The Econ Lab is for any undergraduate student who needs help with undergraduate economics classes.

Course Pre-requisites, Co-requisites, and/or Other Restrictions

(ECON 3304 or STAT 1342 or EPPS 3405) and (MATH 2419 or MATH 2414 or MATH 1326)

I expect you to have a grasp of basic calculus concepts and introductory level statistics and probability concepts

Course Description

The application of statistical methods to economic analysis; particular attention is given to regression analysis and hypothesis testing. This course also offers an introduction to the application of econometric methods to real datasets, through the usage of STATA.

Student Learning Objectives/Outcomes

This course will allow you to build the analytical and quantitative skills necessary to work with and interpret economic data through the use of econometric tools. You will also develop precious applied skills through the use of STATA.

Required Textbooks and Materials

- - Principle of Econometrics, 4th edition; Hill, Griffiths, Lim. Publisher: Wiley, 2011
ISBN-10: 0470626739 | ISBN-13: 978-0470626733 | Edition: 4

- Using Stata for Principle of Econometrics 4th edition; Adkins, Hill. Publisher: Wiley, 2011
Print ISBN-10: 111803208X |
Print ISBN-13: 978-1118032084

Suggested Course Materials*Suggested Readings/Texts*Woolridge, 2009 “*Introductory Econometrics: a Modern Approach*”, Cengage**Assignments & Academic Calendar**

(Tentative)

Week(s)	Required Chapters	Topic	Notes
1-2	Ch.1, Probability Primer	Introduction	LAB on week 2
3-4	Ch.2	Simple Linear Regression	
4-5	Ch. 3	Hypothesis Testing	
5-6	Ch. 4	Prediction, GOF, Modeling Issues	Review Session in lab
October 8, 2013	<u>1st Midterm Exam</u>		
October 10, 2013	Midterm discussion		
8-9	Ch 5	Multiple regression	Project proposal (and data) due
10-11	Ch 6-7	Further inference and indicator variables	
11-12	Ch 8, Ch 10.1,10.2	Heteroskedasticity + Correlation problems	
Nov. 19	<u>2nd Midterm exam</u>		
Nov 21 through Dec 10	<u>Presentations</u>		

The final exam is going to be **optional** and **cumulative**. At this time, I have not been notified when the final exam is scheduled for this course.

Grading Policy

If the student decides not to take the final exam, the final grade will be calculated as follows:

1st Midterm 30%, 2nd Midterm 30%, Project 25%, Assignments 15%

If the student does not feel satisfied with his/her performance on the midterm exams, he/she can choose to take a cumulative final exam. In that case, the final grade will be calculated as follows.

Average of the 2 midterms 10%, Final exam 50%, Project 25%, Assignments 15%.

Remember: the midterms are designed to make you able to be tested on a smaller portion of the material at a time. Make sure you are prepared for them, as relying on one single, cumulative exam can be a risky choice.

The final letter grade will be determined as follows:

96-100	A+	78-79	B-	58-59	C-
90-95	A	70-77	C	52-57	D
88-89	A-	68-69	C-	50-51	D-
80-87	B	60-67	C	0-49	F

Since this is already a positive adjustment from UTD's standard letter grade system, no further curve will be applied.

Course Policies

Make-up exams

No makeup exams in this course. Only under extreme circumstances, with previous notification from students and proper written documentation, I might consider letting you take an exam later than the scheduled date.

Extra Credit

To incentivize attendance to the Friday STATA labs, I will give 5 extra credit points to be allocated to one of the 2 midterm exams, to those students that attend at least 85% of the lab sessions.

Late Work

No late work will be accepted. Again, under extreme circumstances and with previous notification from students, I might consider allowing you to turn in an assignment late. A penalty will be assessed in this case, as 15% of the score will be deducted for each extra day the assignment is late. After a week from due date, you will earn a grade of 0.

Class Attendance

Class attendance is **HIGHLY RECOMMENDED**. Also, I encourage you to attend all STATA labs, as I will show you how to apply the content studied in class to real datasets; I am also going to show how to work in STATA problems similar to those assigned in the problem sets.

Classroom Citizenship

Students are expected to pay attention to the lecture and to participate to class discussions. If you have any question or if you get lost in any part of the lecture, PLEASE ASK QUESTIONS. Questions and comments are fundamental to the learning process and will also help other students clarify certain concepts.

You are also required to be on time, and to be respectful towards other students: no chatting, texting, emailing, facebooking or general use of electronic devices during class will be tolerated.

Student Conduct & Discipline

The University of Texas System and The University of Texas at Dallas have rules and regulations for the orderly and efficient conduct of their business. It is the responsibility of each student and each student organization to be knowledgeable about the rules and regulations which govern student conduct and activities. General information on student conduct and discipline is contained in the UTD printed publication, A to Z Guide, which is provided to all registered students each academic year.

The University of Texas at Dallas administers student discipline within the procedures of recognized and established due process. Procedures are defined and described in the Rules and Regulations, Series 50000, Board of Regents, The University of Texas System, and in Title V, Rules on Student Services and Activities of the university's Handbook of Operating Procedures. Copies of these rules and regulations are available to students in the Office of the Dean of Students, where staff members are available to assist students in interpreting the rules and regulations (SU 1.602, 972/883-6391) and online at

<http://www.utdallas.edu/judicialaffairs/UTDJudicialAffairs-HOPV.html>

A student at the university neither loses the rights nor escapes the responsibilities of citizenship. He or she is expected to obey federal, state, and local laws as well as the Regents' Rules, university regulations, and administrative rules. Students are subject to discipline for violating the standards of conduct whether such conduct takes place on or off campus, or whether civil or criminal penalties are also imposed for such conduct.

Academic Integrity

The faculty expects from its students a high level of responsibility and academic honesty. Because the value of an academic degree depends upon the absolute integrity of the work done by the student for that degree, it is imperative that a student demonstrate a high standard of individual honor in his or her scholastic work.

Scholastic Dishonesty, any student who commits an act of scholastic dishonesty is subject to discipline. Scholastic dishonesty includes but is not limited to cheating, plagiarism, collusion, the submission for credit of any work or materials that are attributable in whole or in part to another person, taking an examination for another person, any act designed to give unfair advantage to a student or the attempt to commit such acts.

Plagiarism, especially from the web, from portions of papers for other classes, and from any other source is unacceptable and will be dealt with under the university's policy on plagiarism (see general catalog for details). This course will use the resources of turnitin.com, which searches the web for possible plagiarism and is over 90% effective.

Copyright Notice

The copyright law of the United States (Title 17, United States Code) governs the making of photocopies or other reproductions of copyrighted materials, including music and software. Copying, displaying, reproducing, or distributing copyrighted works may infringe the copyright owner's rights and such infringement is subject to appropriate disciplinary action as well as criminal penalties provided by federal law. Usage of such material is only appropriate when that usage constitutes "fair use" under the Copyright Act. As a UT Dallas student, you are required to follow the institution's copyright policy (Policy Memorandum 84-I.3-46). For more information about the fair use exemption, see

<http://www.utsystem.edu/ogc/intellectualproperty/copypol2.htm>

Email Use

The University of Texas at Dallas recognizes the value and efficiency of communication between faculty/staff and students through electronic mail. At the same time, email raises some issues concerning security and the identity of each individual in an email exchange. The university encourages all official student email correspondence be sent only to a student's U.T. Dallas email address and that faculty and staff consider email from students official only if it originates from a UTD student account. This allows the university to maintain a high degree of confidence in the identity of all individual corresponding and the security of the transmitted information. UTD furnishes each student with a free email account that is to be used in all communication with university personnel. The Department of Information Resources at U.T. Dallas provides a method for students to have their U.T. Dallas mail forwarded to other accounts.

Withdrawal from Class

The administration of this institution has set deadlines for withdrawal of any college-level courses. These dates and times are published in that semester's course catalog. Administration procedures must be followed. It is the student's responsibility to handle withdrawal requirements from any class.

Student Grievance Procedures

Procedures for student grievances are found in Title V, Rules on Student Services and Activities, of the university's Handbook of Operating Procedures. In attempting to resolve any student grievance regarding grades, evaluations, or other fulfillments of academic responsibility, it is the obligation of the student first to make a serious effort to resolve the matter with the instructor, supervisor, administrator, or committee with whom the grievance originates (hereafter called "the respondent"). Individual faculty members retain primary responsibility for assigning grades and evaluations. If the matter cannot be resolved at that level, the grievance must be submitted in writing to the respondent with a copy of the respondent's School Dean. If the matter is not resolved by the written response provided by the respondent, the student may submit a written appeal to the School Dean. If the grievance is not resolved by the School Dean's decision, the student may make a written appeal to the Dean of Graduate or Undergraduate Education, and the dean will appoint and convene an Academic Appeals Panel. The decision of the Academic Appeals Panel is final. The results of the

academic appeals process will be distributed to all involved parties.

Copies of these rules and regulations are available to students in the Office of the Dean of Students, where staff members are available to assist students in interpreting the rules and regulations.

Incomplete Grade Policy

As per university policy, incomplete grades will be granted only for work unavoidably missed at the semester's end and only if 70% of the course work has been completed. An incomplete grade must be resolved within eight (8) weeks from the first day of the subsequent long semester. If the required work to complete the course and to remove the incomplete grade is not submitted by the specified deadline, the incomplete grade is changed automatically to a grade of F.

Disability Services

The goal of Disability Services is to provide students with disabilities educational opportunities equal to those of their non-disabled peers. Disability Services is located in room 1.610 in the Student Union. Office hours are Monday and Thursday, 8:30 a.m. to 6:30 p.m.; Tuesday and Wednesday, 8:30 a.m. to 7:30 p.m.; and Friday, 8:30 a.m. to 5:30 p.m.

The contact information for the Office of Disability Services is:

The University of Texas at Dallas, SU 22
PO Box 830688
Richardson, Texas 75083-0688
(972) 883-2098 (voice or TTY)
disabilityservice@utdallas.edu

If you anticipate issues related to the format or requirements of this course, please meet with the Coordinator of Disability Services. The Coordinator is available to discuss ways to ensure your full participation in the course. If you determine that formal, disability related accommodations are necessary, it is very important that you be registered with Disability Services to notify them of your eligibility for reasonable accommodations. Disability Services can then plan how best to coordinate your accommodations.

It is the student's responsibility to notify his or her professors of the need for such an accommodation. Disability Services provides students with letters to present to faculty members to verify that the student has a disability and needs accommodations. Individuals requiring special accommodation should contact the professor after class or during office hours.

Religious Holy Days

The University of Texas at Dallas will excuse a student from class or other required activities for the travel to and observance of a religious holy day for a religion whose places of worship are exempt from property tax under Section 11.20, Tax Code, Texas Code Annotated.

The student is encouraged to notify the instructor or activity sponsor as soon as possible

regarding the absence, preferably in advance of the assignment. The student, so excused, will be allowed to take the exam or complete the assignment within a reasonable time after the absence: a period equal to the length of the absence, up to a maximum of one week. A student who notifies the instructor and completes any missed exam or assignment may not be penalized for the absence. A student who fails to complete the exam or assignment within the prescribed period may receive a failing grade for that exam or assignment.

If a student or an instructor disagrees about the nature of the absence [i.e., for the purpose of observing a religious holy day] or if there is similar disagreement about whether the student has been given a reasonable time to complete any missed assignments or examinations, either the student or the instructor may request a ruling from the chief executive officer of the institution, or his or her designee. The chief executive officer or designee must take into account the legislative intent of TEC 51.911(b), and the student and instructor will abide by the decision of the chief executive officer or designee.

UT Dallas Syllabus Policies and Procedures

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.

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