

Course Syllabus

MECO 6312
Jindal School of Management
The University of Texas at Dallas

Course

Course Title: **Applied Econometrics and Time Series Analysis**
Course Number/Section: MECO 6312 section 001 and section 501
Term: **Fall 2016**

Course Meeting Time

Section 001: Wednesday : 1:00pm-3:45pm JSOM 1.107
Section 501: Thursday : 7:00pm-9:45pm JSOM 12.214

Contact Information

Instructor: Dr. Moran Bluestein
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Office Hours: Thursday 6:00-7:00pm or by appointment

Teaching Assistant: Munhee Han
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Office: JSOM 14.215
Office Hours: Wednesday 5:00-6:00pm , Thursday 5:00-6:00pm or by appointment

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

OPRE 6301 or
SYSM 6303 or
FIN 6306 or
instructor consent

Course Description

The course teaches students to empirically estimate and interpret commonly used econometric techniques to analyze cross-sectional, time series and panel data sets

Required Textbooks and Materials

- Hill, Griffiths and Lim., *Principles of Econometrics*, 4nd edition, Wiley, 2011.

You may use STATA, SAS or R software packages. I am using is STATA, so classnotes will include examples in STATA. All these softwares are available for you to use: SAS aand R are available at the computer lab, and I will arrange remote access to the server for those using STATA.

Lecture notes, assignments, and any additional material will be posted on the *eLearning* website of this course.

Exams and Final Project Dates

Midterm 1

Section 001: Wednesday OCT 5th (in class)

Section 501: Thursday OCT 6th (in class)

Midterm 2

Section 001: Wednesday NOV 30th (in class)

Section 501: Thursday DEC 1st (in class)

Final Project

Section 001: Wednesday DEC 7th

Section 501: Thursday DEC 8

NOTE: No make-up exam will be given for absence from an exam (zero credit for the missing exam) unless a physician's note is provided.

Topics I intend to cover - Tentative and Subject to change!

	TOPICS
1	Simple Linear Regression Model.
2	Interval Estimation and Hypothesis Testing
3	Modeling Issues
4	The Multiple Regression Model.
5	Indicator Variables
6	Heteroskedasticity
7	Binary dependent Variables
8	Instrument Variables
9	Time Series Analysis (Stationary and non stationary Variables)
10	Panel Data Analysis

Class and Grading Policy

Grades will be based on two NON-CUMULATIVE midterms (30% for midterm 1 and 40% for midterm 2), assignments (5% in total) and a final project (25%).

Note that I have a strict **no extra credit** policy! so please DO NOT ask for it!

Both exams are closed-book and will comprise both multiple-choice and open questions. Assignments are given roughly every week and are due by the following class. They should be submitted in groups of 3 students and must be submitted electronically as ONE file (only submissions in pdf format are admissible);

Projects require an analysis of a new data set. You will work in groups of 3 students, and will write (together) a short report based on your analysis. Instructions regarding the submission of the final project will be given later. This is a group work and free riders will be penalized.

Grade Scale: A, A-, B+, B, B-, C+, C, F

I follow (roughly) a curve with 30-40% A's (i.e., A, A-), 50% B's (i.e., B+, B, B-), and the rest are C's (i.e., C+, C). Of course, if the appropriate grade is an F, then an F it is!

Course & Instructor Policies

Time extensions for assignment only with a very good reason. Class attendance is optional. If you are not interested in the materials or have other matters to attend, you do not need to show up. If you do show up, I expect active attendance and will ask you to leave if you disrupt class.

These descriptions and timelines are subject to change at the discretion of the Professor.