Course	ECON 6306.502
Course Title	**Applied Econometrics**
Professor	Justin George Kappiaruparampil
Term	Fall 2016 (August 22- December 15)
Meetings	GR 3.206, Thursday 7.00pm-9.45pm

Professor's Contact Information

Office Phone	972-883-4964
Office Location	GR 2.822
Email Address	jxg105620@utdallas.edu
Office Hours	Tuesday/Thurday 10.30am-11.30am and by appointment
Other Information	I usually don't read e-learning email. So, please direct emails to jxg105620@utdallas.edu.

Pre-requisites, Co-requisites, & other restrictions	This course has no official pre-requisites; however, some basic understanding of statistics and computer is assumed. To gain some familiarity with basic probability concepts, I strongly suggest that you read "probability primer" in the required textbook or any other probability and statistics books.
Course Description	This course facilitates students to empirically estimate and interpret econometric models. By the end of the course, students will learn to clean, organize and analyze large datasets using R/STATA.
Learning Outcomes	Learn to use either one of R or STATA for empirical estimation of econometric models of various kinds.
Required Texts & Materials	Principles of Econometrics (4th edition or later) by R. Carter Hill, William E. Griffiths, Guay C. Lim
Suggested Texts, Readings, & Materials	Econometric Models and Economic Forecasts by Pindyck and Rubinfeld Applied Econometrics with R by Christian Kleiber and Achim Zelileis.

General Course Information

Assignments & Academic Calendar

Aug 25	Basics in probability, Simple linear regression models, Introduction to R programming language	
Sep 1	Interval Estimation and Hypothesis testing.	
Sep 8	Modelling issues	
Sep 15	Multiple regression models	HW 1 due
Sep 22	Indicator variables	
Sep 29	Heteroskedasticity	
Oct 6	Discrete choice models	HW 2 due
Oct 13	**Mid-term exam 1**	
Oct 20	Time Series 1	
Oct 27	Time series 2	HW 3 due
Nov 3	Endogeneity and alternate estimators	
Nov 10	Panel data models 1	
Nov 17	Panel data models 2	
Dec 1	Econometric and machine learning.	HW 4 due

Dec 8	**Final exam**

Course Policies

Grading (credit) Criteria	**Home works-4**	**30%**
	Mid term	**20%**
	Project	**20%**
	Final exam	**30%**
Make-up Exams	**There will be no make-up exams or quizzes**	
Extra Credit	**No assignments for extra credit will be available**	
Late Work	**Late work will not be accepted under any circumstance, except under medical emergencies (to be backed up by a doctor's certificate).**	
Classroom Citizenship	**Students are expected to actively participate in classroom discussions and be prepared to present their homework solutions to the class.**	
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.