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:	BUAN/MECO 6312 sections 001, 002 and 003
Term:	**Spring 2017**

Course Meeting Time

Section 001: Wednesday: 1:00pm-3:45pm JSOM 12.218
Section 002: Monday: 4:00pm-6:45pm JSOM 12.218
Section 003: Monday and Wednesday: 11:30am-12:45pm JSOM 2.901

No class on Passover (April 12th (Wednesday), April 17th (Monday))

Contact Information

Instructor:	Dr. Moran Bluestein
Email:	Moran.Blueshtein@utdallas.edu
Office:	JSOM 14.212
Office Hours:	Monday 2:30-4:00 pm or by appointment

Teaching Assistant:	Munhee Han
Email:	mxh142730@utdallas.edu
Office:	JSOM 14.215
Office Hours:	Monday 10:00-11:00am, Wednesday 4:30-5:30pm & Thursday 1:00-2:00pm

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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

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Required Textbooks and Materials

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

You may use either STATA, or SAS software packages. Classnotes include examples in STATA, and I will post do-files in both STATA and SAS. SAS is 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 Mar 1st (in class)
Section 002: Monday Feb 27th (in class)
Section 003: Monday Feb 27th (in class)

Midterm 2
Section 001: Wednesday Apr 26th (in class)
Section 002: Monday Apr 24th (in class)
Section 003: Wednesday Apr 26th (in class)

Final Project
Section 001: Wednesday May 3rd.
Section 002: Wednesday May 3rd.
Section 001: Wednesday May 3rd

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	Hypothesis Testing and Confidence intervals
3	The Multiple Linear Regression Model and F-tests.
4	Modeling Issues (non-linear regressions, omitted variables, redundant variables, multicolinearity)
5	Indicator Variables
6	Heteroskedasticity
7	Instrument Variables
7	Panel Data Analysis (Pooled OLS, Fixed Effects and Random Effects Models)
8	Time Series Analysis (Stationary and nonstationary Variables)
9	Binary dependent Variables (linear probability, Logit and Probit models)

Class and Grading Policy

Grades will be based on two NON-CUMULATIVE midterms (30% for midterm 1 and 35% for midterm 2), assignments (10 % in total) and a final project (25%).

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

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 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 severely penalized.

You may find the assignments difficult (They are! ☺). You are therefore encouraged to discuss your work with classmates. However, each one of you should finally write his/her own homework, including the codes (for empirical questions). A student who is caught cheating or involved in any type of plagiarism will not only receive 0 on the relevant assignment but will be further penalized by losing 5 points of the final course grade. Due to the high volume of assignments to grade, the TA will randomly grade 50% of the assignments each week, giving the rest of you a passing grade. Your assignment grade will be the average of all graded assignments. If you choose not to submit an assignment, you'll receive 0 on that relevant assignment.

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.