



**Course** ECON 6306.503 Applied Econometrics  
**Professor** Will Grover  
**Term** Spring 2017  
**Meetings** Monday:  
7:00 pm - 9:45 pm.  
GR3.402B

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### Professor's Contact Information

**Office Location** GR 3.610

**Email Address** [wcg071000@utdallas.edu](mailto:wcg071000@utdallas.edu) (Note: WebCT email is not utilized.)

**Office Hours** Monday 5:00 pm – 6:00 pm or by appointment.

**Pre-requisites, Co-requisites, & other restrictions** This course has no official pre-requisites, however, it is assumed that you have had college-level statistics, basic calculus and a general understanding of computer use. In addition, it is assumed students have taken the principles of economics courses and, preferably, intermediate theory courses.

**Course Description** Econometrics, the measurement of economic correlations, is the focus of study in this class. These associations are examined by applying theory with data. Regression analysis is the technique that will be used. To gain proficiency in this method, the course will cover the basics, assumptions, testing, and interpretation of Ordinary Least Squares. Time series and instrument variables will also be covered.

**Learning Outcomes**

1. Apply regression analysis to data.
2. Evaluate and interpret regression results.
3. Demonstrate working knowledge of Stata.

**Required Texts & Materials** Principles of Econometrics, 4th Ed., by R. Carter Hill, William E. Griffiths and Guay C. Lim. ISBN:978-0-470-62673-3

Using Stata for Principles of Econometrics, 4th Ed. by Lee C. Adkins and R. Carter Hill. ISBN: 978-1-118-03208-4.

**UTD Policies and Procedures** <http://coursebook.utdallas.edu/syllabus-policies/>

### Course Policies

Course Policies						
Grading Criteria	30% Final Exam 70% Homework					
Grading Scale	98-100 A+	88-89 B+	78-79 C+	68-69 D+	0-59 Fail	
	93-97 A	83-87 B	73-77 C	63-67 D		
	90-92 A-	80-82 B-	70-72 C-	60-62 D-		
Make-up Exams	No Make-up Exams offered.					
Extra Credit	No Extra Credit assigned.					
Late Work	Late Work will not be accepted.					

## Class Policies

<b>Class Participation</b>	Students will participate in class discussions. <b>Why this policy?</b> Student learning is enhanced by class discussions.
<b>Attendance</b>	Regular and punctual class attendance is expected. Students who fail to attend class regularly are inviting scholastic difficulty. Absences may lower a student's grade where class attendance and class participation are deemed essential by the instructor. <b>Source:</b> ( <a href="https://coursebook.utdallas.edu/syllabus-policies">https://coursebook.utdallas.edu/syllabus-policies</a> )
<b>Laptops, cell phones, and other electronic communication devices.</b>	Personal laptops, computers, cell phones, and other similar electronic devices are <b>NOT</b> allowed in class. <u>Calculators are allowed.</u> If uncertain whether an electronic device is allowed please speak to instructor. <b>Why this policy?</b> Laptops, cell phones, etc. can be a distraction for both the student using the device <u>and</u> other students nearby. It is essential for student achievement that a safe classroom learning environment be available at every class. Exceptions to this policy may be made per AccessAbility Services ( <a href="http://www.utdallas.edu/studentaccess/">http://www.utdallas.edu/studentaccess/</a> ).
<b>Why is Academic Integrity so important?</b>	Every student at UT Dallas is expected to exercise independent thought and expression as he or she strives for academic achievement. Incorporated in the quest for intellectual growth are the expectations of honesty, originality in written and oral expression, a respect for the exchange of ideas, and acknowledgement and recognition of the abilities and contributions of others. <b>Source:</b> ( <a href="https://www.utdallas.edu/conduct/integrity/">https://www.utdallas.edu/conduct/integrity/</a> )
<b>What is Testing Policy?</b>	Exams are the work of the individual student. No communication with another person. Exams are open book and open notes. Present your UTD Comet Card for identification. <b>Why this policy?</b> The goal of an exam is for the student to demonstrate proficiency in the subject matter to the teacher.
<b>What is Homework Policy?</b>	Although students may work in groups, all homework is to be individual student work. Type all homework assignments. <b>Why this policy?</b> This allows instructor to observe and guide individual student progress.

## Academic Calendar

Week of	Material Covered	Assessment Due
1/9/2017	Ch. 1; Probability	
1/16/2017	Ch. 2	HW 1
1/23/2017	Ch. 3	HW 2
1/30/2017	Ch. 4	HW 3
2/6/2017	Ch. 5	
2/13/2017	Ch. 6	HW 4
2/20/2017	Ch. 7	
2/27/2017	Ch. 8	HW 5
3/6/2017	Ch. 9	HW 6
3/13/2017	No Class	
3/20/2017	Ch. 11	HW 7
3/27/2017	Ch. 12	
4/3/2017	Ch. 15	HW 8
4/10/2017	Ch. 16	HW 9
4/17/2017		
4/24/2017		Final Exam; HW 10

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