

Online Course Syllabus

BUAN / MECO 6312

Course Information

<i>Course Number/Section</i>	6312.0w1
<i>Course Title</i>	Applied Econometrics and Time Series Analysis
<i>Term</i>	Fall 2017

Professor Contact Information

<i>Professor</i>	Dr. Moran Blueshtein
<i>Email Address</i>	moran.blueshtein@utdallas.edu
<i>Office Location</i>	JSOM 14.212
<i>Office Hours</i>	Wednesday 4-5pm

TA Contact Information

<i>TA</i>	Munhee Han
<i>Email Address</i>	mxh142730@utdallas.edu
<i>Office Location</i>	JSOM 14.215

Course Co-requisites:

OPRE 6301 or SYSM 6303 or FIN 6306

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

Student Learning Objectives/Outcomes

Students will be able to use statistical methods to analyze cross-sectional, time series and panel data.

Required Textbooks and Materials

Required Texts

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

Required Materials

The course requires the use of a software package. I will use STATA and will post examples in STATA. I therefore recommend that you use STATA as well. However if you prefer using R or SAS, I am fine with this too.

STATA is NOT available at the computer lab, but it is available on the server. I will arrange remote access to the server to all of you at the beginning of the semester, so that you will not have to purchase a license.

Lecture notes, assignment solutions, codes and any additional material will be posted on the eLearning website of this course.

Textbooks and some other bookstore materials can be ordered online through Off-Campus Books <http://www.offcampusbooks.com> or the UT Dallas Bookstore <http://www.bkstr.com/texasatdallasstore/home>. They are also available in stock at both bookstores.

Technical Requirements

In addition to a confident level of computer and Internet literacy, certain minimum technical requirements must be met to enable a successful learning experience. Please review the important technical requirements <http://www.utdallas.edu/elearning/students/getting-started.html#techreqs> on the Getting Started with eLearning webpage <http://www.utdallas.edu/elearning/students/getting-started.html>.

Course Access and Navigation

The course can be accessed using the UT Dallas NetID account at: <https://elearning.utdallas.edu>. Please see the course access and navigation <http://www.utdallas.edu/elearning/students/getting-started.html#courseaccessandnav> section of the site for more information.

To become familiar with the eLearning tool, please see the Student eLearning Tutorials <http://www.utdallas.edu/elearning/students/eLearningTutorialsStudents.html>.

UT Dallas provides eLearning technical support 24 hours a day/7 days a week. The eLearning Support Center <http://www.utdallas.edu/elearninghelp> services include a toll free telephone number for immediate assistance (1-866-588-3192), email request service, and an online chat service.

Communication.

This course utilizes online tools for interaction and communication.

There are three discussion board forums available for you on e-learning

- Student Introductions – where you are encouraged to introduce yourself to me and to the other students.
- Student Lounge – where you can communicate with other students, ask them questions, offer your help etc.;
- and
- QA for Professor – where you can ask me or the TA questions

I prefer that you communicate with me through the discussion board on e-learning and not through email. Of course if you want to contact me regarding a personal matter – send me an email, but otherwise I expect all communications to be done through “QA for Professor” on e-learning. The reason is that I have a lot of students and very often students ask similar questions. It's more efficient for me to answer a question once and make the answer available to all students in the course. In addition, this way you can also see all the questions and answers that had been provided and learn from it.

Student discussion board messages will be answered either by me or the TA within 2 working days under normal circumstances. Emails will take much longer time respond (unless it is regarding a personal matter that requires my immediate response).

Distance Learning Student Resources

Online students have access to resources including the McDermott Library, Academic Advising, The Office of Student AccessAbility, and many others. Please see the eLearning Current Students page <http://www.utdallas.edu/elearning/students/cstudents.htm> for details.

Server Unavailability or Other Technical Difficulties

The University is committed to providing a reliable learning management system to all users. However, in the event of any unexpected server outage or any unusual technical difficulty which prevents students from completing a time sensitive assessment activity, the instructor will provide an appropriate accommodation based on the situation. Students should immediately report any problems to the instructor and also contact the online eLearning Help Desk <http://www.utdallas.edu/elearninghelp>. The instructor and the eLearning Help Desk will work with the student to resolve any issues at the earliest possible time.

Assignments & Academic Calendar

Week / DATES	TOPIC/LECTURE	READING	ASSESSMENT / ACTIVITY	DUE DATE
1 Aug 21- Aug 27	Lecture 1: Introduction	Chapter 1 and Probability Primer	Self -Test 1 Assignment #1	Aug 29 by midnight
2 Aug 28 – Sep 03	Lecture 2: Simple Linear Regression Model	Chapter 2	Self-Test 2 Assignment #2	Sep 5 by midnight
3 Sep 04 - Sep 10	Lecture 3: Confidence Intervals and Hypothesis Testing.	Chapter 3	Self-Test 3 Assignment #3	Sep 12 by midnight
4 Sep 11- Sep 17	Lecture 4: R ² and Multiple Linear Regression Model	Chapter 5	Self Test 4	
5 Sep 18 – Sep 24	Lecture 5: Non Linear Relationships and F tests.	Chapter 5	Self Test 5 Assignment #4	Sep 26 by midnight

6 Sep 25- Oct 01	Lecture 6: Omitted and Redundant Variables, Selection Criteria and Collinearity	Chapter 6	Self Test 6 Assignment #5	Oct 3 by midnight
7 Oct 02- Oct 08	Lecture 7 Indicator variables	Chapter 7	Self Test 7 Assignment #6	Oct 8 by midnight
MIDTERM 1 OCT 12 (Thursday)	Proctored Exam 5-8pm			
8 Oct 16 – Oct 22	Lecture 8 Heteroskedasticity	Chapter 8	Self Test 8 Assignment #7	Oct 24 by midnight
9 Oct 23- Oct 29	Lecture 9 Instrumental Variables	Chapter 10	Self Test 9 Assignment #8	Oct 31 by midnight
10 Oct 30 – Nov 05	Lecture 10 Panel Data	Chapter 15	Self Test 10 Assignment #9	Nov 7 by midnight
11 Nov 06 – Nov12	Lecture 11 Time Series – part 1	Chapter 9	Self Test 11 Assignment #10	Nov 14 by midnight
12 Nov 13 – Nov19	Lecture 12: Time Series – part 2	Chapter 12	Self Test 12	
Fall break Nov 20 – Nov 26				
MIDTERM 2 NOV 28 (Tuesday)	Proctored Exam 5-8pm			

Proctored Exam Procedures

Your course has two proctored exam requirement:

Midterm 1: OCT 12 Thursday 5:00-8:00pm

Midterm 2: NOV 28 Tuesday 5:00-8:00pm

Please see the Student Success Center Proctored Exam website

http://www.utdallas.edu/studentsuccess/testingcenter/proctored_exams/index.html to make arrangements.

Grading Policy

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!

Grades will be based on two NON-CUMULATIVE midterms (35% for each midterm) and assignments (30% in total, 3 points for each).

Both exams are proctored. They are closed-book and will comprise both multiple-choice and open questions.

Assignments must be submitted electronically as ONE file (only submissions in pdf format are admissible).

Course Policies

Make-up exams

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

Extra Credit

I have a strict **no extra credit** policy! Please **DO NOT** ask for it it! Really.

Late Work

Time extensions for assignment only with a very good reason. You will receive zero credit for assignments that are submitted late without my (or the TA's) consent.

Self Test Questions

Each lecture is followed by a set of self-test multiple choice questions. You will have to successfully answer all these questions in order to move to the next lecture. These self-test questions have no effect on your final grade.

Comet Creed

This creed was voted on by the UT Dallas student body in 2014. It is a standard that Comets choose to live by and encourage others to do the same:

“As a Comet, I pledge honesty, integrity, and service in all that I do.”

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.