

Prof. Xiaodong Liu

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Location: ECON 119
Meeting Times: TTH 12:30 - 1:45
Office Hours: TTH 1:00 - 12:30

Class website: All course materials will be posted on D2L.

Course Description:

This course provides an introduction to the theory and applications of modern econometrics. This course begins by reviewing and extending the statistical material covered in Econ 3818. Following this, students are guided through the principles of regression analysis starting with the simple regression model. Issues in relation to estimation, inference and specification will be explored.

Text:

Introductory Econometrics: A Modern Approach (5th edition) by Jeffery M. Wooldridge.

The text is important, and will follow it closely. Keep up with the readings. It is essential for success in this class.

Prerequisites:

Economics 3818, Introduction to Statistics with Computer Applications, or its equivalent.

Software:

We will utilize Microsoft Excel for the data analysis in this course. Excel is available in all

Tentative Course Outline(Text chapters are in parentheses):

1. Review of Mathematics and Statistics (Appendices B and C)
2. The Simple Regression Model (Ch. 2)
3. Multiple Regression Analysis: Estimation (Ch. 3)

Midterm 1

4. Multiple Regression Analysis: Inference (Ch. 4)
5. Multiple Regression Analysis: Large Sample Properties of OLS (Ch. 5)
6. Multiple Regression Analysis: Further Issues (Ch. 6)

Midterm 2

7. Heteroskedasticity (Ch. 8)
8. More on Specification and Data Problems (Ch. 9)
9. Multiple Regression Analysis with Qualitative Information: Binary Variables (Ch. 7)

Final

University Policies

University policies regarding classroom behavior are available at <http://www.colorado.edu/policies/classbehavior.html> and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code

Information regarding the University Honor Code is available at <http://www.colorado.edu/policies/honor.html> and at <http://www.colorado.edu/academics/honorcode>. The Honor Code Council can be contacted by telephone at 303-492-2273 or by email at honor@colorado.edu

University policies regarding disabilities are available at <http://www.colorado.edu/disabilityservices>. Disability Services can be contacted by telephone at 303-492-8671 or by email at dsinfo@colorado.edu

University policies regarding religious practice are available at http://www.colorado.edu/policies/fac_relig.html

University policies regarding Sexual Harassment and Amorous Relationships are available at <http://www.colorado.edu/odh>. The Office of Discrimination and Harassment can be reached by telephone at 303-492-1127. The Office of Judicial Affairs can be reached at 303-492-5550.