

**University of Colorado at Boulder  
Department of Economics**

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**Economics 4818  
Syllabus and Schedule  
11 August 2008**

Welcome. I am Prof. Jeffrey S. Zax. This is Economics 4818, Introduction to Econometrics. **Course description**  
practical exercises us  
and government prac

Statistics with Computer Applications, or its equivalent. In particular, it assumes that students understand expected  
success is not possible without competence in algebra. In particular, it assumes  
understand summation signs. The material to be mastered in this course is c

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early hour of the final examination in this course, it is unlikely that anyone is eligible to reschedule this examination.

Two 50-minute midterm examinations, each worth 50 points, will take place on 26 September and 31 October. Problem sets will be usually be assigned weekly. They will typically consist of problems from the text. All problem sets together will be valued at 150 points. Solutions to the midterm examinations and problem sets will be available on the course website soon after they are due.

The course as a whole is valued at 400 points. The score attained by each student, evaluated relative to the score which would be attained by an intelligent student of econometrics at this level, will determine final letter grades.

**Tentative schedule:**

<u>Topic</u>	<u>Readings</u>	<u>Tentative Dates</u>
What is a regression?	Text, chapter 1	25, 27 August
Introduction and math prerequisite	Text, chapter 2	27, 29 August
Covariance and correlation	Text, chapter 3	3, 5 September
Introduction to SAS		8, 10 September
Fitting a line	Text, chapter 4	12, 15, 17 September
From sample to population	Text, chapter 5	19, 22, 24 September
First midterm examination		26 September
Confidence intervals and hypothesis tests	Text, chapter 6	29 September, 1 October
Inference in OLS	Text, chapter 7ber	

Endogeneity	Text, chapter 11	3, 5, 7, 10, 12 November
More explanatory variables	Text, chapters 12, 13	14, 17, 19, 21 November
Express yourself	Text, chapters 14, 15	1, 3, 5, 8 December
Categorical dependent variables	Text, chapter 16	10, 12 December
Final Examination		Monday, 15 December, 10:30a.m. –1:00p.m.

### University policies:

The University adheres to the standards for student privacy rights and requirements as stipulated in the Federal Rights and Privacy Act (FERPA) of 1974.<sup>1</sup> Campus policy regarding disabilities requires that faculty adhere to the recommendations of Disability Services. In addition, campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly accommodate all students who, because of religious obligations, have conflicts with scheduled examinations, assignments or required attendance. Any student eligible for and needing academic adjustments or accommodations because of disability or religious practice should arrange to meet with me immediately. Those with disabilities should immediately submit a letter from Disability Services describing appropriate adjustments or accommodations.<sup>2</sup>

Students and faculty share responsibility for maintaining an appropriate learning environment.

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<sup>1</sup> A summary is available at [http://registrar.colorado.edu/regulations/ferpa\\_guide.html](http://registrar.colorado.edu/regulations/ferpa_guide.html).

<sup>2</sup> University policies regarding religious practice are available at [http://www.colorado.edu/policies/fac\\_relig.html](http://www.colorado.edu/policies/fac_relig.html). University policies regarding disabilities are available at <http://www.colorado.edu/disabilityservices>. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322.

<sup>3</sup> 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 303-492-2127. The Office of Judicial Affairs can be reached at 303-492-5550.

students express opinions.<sup>4</sup> I am happy to discuss any issues of individual or group treatment in office hours or by appointment.

All students of the University of Colorado at Boulder are responsible for knowing and adhering to this institution's policy regarding academic integrity. Cheating, plagiarism, assistance to acts of academic dishonesty, fabrication, lying, bribery, and threatening behavior are examples of behaviors that violate this policy. All incidents of academic misconduct shall be reported to the Honor Code Council. Students who are found to be in violation of the academic integrity policy will be subject to both academic sanctions from the faculty member and non-academic sanctions, including but not limited to university probation, suspension, or expulsion.<sup>5</sup>

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<sup>4</sup> 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](http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code)

<sup>5</sup> The Honor Code Council can be contacted by email at [honor@colorado.edu](mailto:honor@colorado.edu) or by telephone at 303-725-2273. Additional information regarding the University Honor Code is available at <http://www.colorado.edu/policies/honor.html> and at <http://www.colorado.edu/academics/honorcode/>.