

University of Colorado at Boulder
 Department of Economics
 Econ 4848 - Applied Econometrics
 Professor Carlos Martins-Filho

Office. Economics Building 105.

Meetings. TR 12:30 PM - 1:45 PM, HUMN 1B45.

Office hours. M 10:00 AM - 12:00 PM. For appointments email carlos.martins@colorado.edu.

Prerequisites. Successful completion of ECON 3818 and ECON 3070 (recommended).

Course description and objectives. The main objective of this course is to equip you with the knowledge and tools necessary to conduct empirical research using basic econometrics. To that end we will:

1. summarize, review and extend the classical linear regression model
2. explore various sources of economic data
3. introduce you to the basic features of a data management and statistical software called Stata.

By the end of the semester you will be able to carry out an empirical project that addresses a relevant social or economic issue using regression analysis and real data.

Grades. Your course grade will be determined by six homework sets, an empirical project and a final exam. The homework sets will be posted on the teaching portion of my webpage

<http://spot.colorado.edu/~martinsc>.

The table below lists all evaluations, provides dates, and points.

Evaluation	Points	Date and time
homework 1 homework 2	3 points	available 01.22 and due 01.28 by 1:45 PM
homework 5 homework 6	3 points 3 points	available 03.05 and due 03.11 by 1:45 PM available 03.19 and due 04.01 by 1:45 PM
empirical project	9 points	available 04.09 and due 04.15 by 1:45 PM
final	6 points	due 04.29 by 1:45 PM 05.05, 1:30 PM - 4:00 PM

Textbook.

Wooldridge, J., 2009, *Introductory econometrics*. South-Western Cengage Learning, OH.

Software. Stata is available in the computer laboratory in the basement of the Economics Building and in Humanities 1B45. Visit <http://webdata.colorado.edu/labs/map/> for a list of computer laboratories and available software. If you wish to purchase Stata, visit

<http://www.stata.com/order/new/edu/gradplans/gp-campus.html> .

As a student in the university of Colorado you will be able to purchase Stata at a discount through GradPlan. There are multiple sources of information online about Stata. Several links to books, tutorials and examples are listed on the teaching portion of my webpage. A particularly useful book is,

Baum, C. F., 2006, *An introduction to modern econometric using Stata*.

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