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BUSH 3044

ECMT 463 Econometrics

Fall 2009

SYLLABUS

Text: *Introductory Econometrics: A Modern Approach, Fourth Edition*,
by Jeffrey M. Wooldridge, South-Western College Publishing
You can also use the 2nd or 3rd edition.

Time & Location: Monday & Wednesday 6:20 – 7:35 Allen 1003

Office Hours: Monday 4:00 – 6:00 and Wednesday 12:00 – 1:00

Class web-site: <http://econweb.tamu.edu/amayer/econ463.htm>

Grades: Grades are determined by 4 homework assignments and 3 equally weighted exams. I encourage you to discuss the homework problems in small groups, but everybody has to write up her/his own answers individually. The maximum score in each exam is 100 points. Each homework is worth 25 points. Your final grade depends on the sum of the points you obtain in the homeworks and the exams.

Grade	Points in each exam (max. 100)	Points Overall (max. 400) Exam1+Exam2+Exam3+Assignments
A	90 or more	360 or more
B	80 or more, but less than 90	320 or more, but less than 360
C	70 or more, but less than 80	280 or more, but less than 320
D	60 or more, but less than 70	240 or more, but less than 280
F	less than 60	less than 240

You must provide me with a university-authorized excuse within 24 hrs to be eligible to take a make-up exam or to hand in your homework late. Otherwise a missed exam or a late homework equals zero points. <http://student-rules.tamu.edu/rule7.htm>

Software: In this course you will learn how to analyze data using standard computer software. We will use *Microsoft Excel*. You need to make yourself familiar with this software.

For some applications we will need a special set of Excel-commands. You can access these commands by choosing the menu “tools” and then “Data Analysis”. If the option “Data Analysis” does not appear in your “tools” menu, you have to activate it by choosing “tools”, then “Add-Ins” and “Analysis Tool Pak”.

Excel is available on the computers in the computer lab of the economics department. To be able to print you need to use the login announced in class.

<u>Dates:</u> September 14 th	Assignment #1 due.
October 12 th	Assignment #2 due.
November 2 nd	Assignment #3 due.
November 16 th	Assignment #4 due.
September 28 th	first exam.
October 26 th	second exam.
December 2 nd	third exam.

Check the class website for updates !!!

ADA: The Americans with Disabilities Act (ADA) is a federal anti-Discrimination statute that provides comprehensive civil rights protection for persons with disabilities. Among other things, this legislation requires that all students with disabilities be guaranteed a learning environment that provides for reasonable accommodation of their disabilities. If you believe you have a disability requiring an accommodation, please contact the Department of Student Life/Services for Students with Disabilities. The phone number is 845-1637.

An Aggie does not lie, cheat, or steal or tolerate those who do.

www.tamu.edu/aggiehonor/

Upon accepting admission to Texas A&M University, a student immediately assumes a commitment to uphold the Honor Code, to accept responsibility for learning, and to follow the philosophy and rules of the Honor System. Students will be required to state their commitment on examinations, research papers, and other academic work. Ignorance of the rules does not exclude any member of the TAMU community from the requirements or the processes of the Honor System.

Outline

1 Introduction

0 Math and Statistics Review

2 The Simple Regression Model

3 Multiple Regression – Estimation

4 Multiple Regression – Inference

5 Multiple Regression – Asymptotics

6 Multiple Regression – Further Topics

7 Multiple Regression – Qualitative Data

8 Heteroskedasticity

9 Specification and Data Problems

10 Time Series Data

You should already be familiar with the concepts covered in appendices A, B and C of the textbook.