ECONOMICS 2312W: Empirical Methods in Economics II (Section 1)
Fall 2013

Instructor:	Yonghong An
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Office Hours:	Wednesday 2:30-4:00pm
Class Time:	M, W (Lecture) & F (Lecture or Lab), 10:10-11:00am, Oak 308

Course Description:

Economics 2312W is a semester long course in introductory econometrics. Econometrics is the art and science of the estimating and testing of economic models. These estimated models can then be used for causal inference and prediction. The course will focus on linear panel data model and time series model in economics and related disciplines. The objective of the course is for the student to learn how to conduct – and how to critique – empirical studies in economics and related fields. Accordingly, the emphasis of the course is on empirical applications. The mathematics of econometrics will be introduced only as needed and will not be a central focus.
Prerequisites: ECON 2311.

Required Textbook:

Jeffrey Wooldridge, *Introductory Econometrics: A Modern Approach*, 4th edition. The book is not a substitute for lectures so please do not miss class.

Quizzes/Computer Exercises, Exams, Grading:

Learning by doing is extremely important in econometrics courses, as with most math. Students will take several in-class quizzes and computer exercises, two empirical projects and a final exam. **The first project is due on Friday, October 4, 2013 and the second project is due on Wednesday, November 20, 2013. The final exam is TBA.** Grades will be based on in-class quizzes and computer exercises (20%), the projects (40%) and the final exam (40%). The two projects will be equally weighed. The final exam is compulsory to pass the course. Please make sure that you do not miss it. **There are no late projects and make-up exams unless the circumstances happen to be really extraordinary.** Computer exercises will require you to use the econometrics package STATA available in Oak 308. Stata tutorial will be given on Fridays.

Course Outline

- Review of OLS: chapters 2, 3, 4, 6 and 7

- Logit and Probit models: chapter 17

- Time series regressions: chapter 11 and 12

- Linear panel data model: chapter 13 and 14