Economics 320 Syllabus
Introduction to Econometrics
Summer I 2014

Lecture: MTWR 12:00 – 1:50 CHI 128
Lab: F (3 sections) MCK 442

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Lab Instructor: Nathan Kubota
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Course Description: This course provides an introduction to the process and methods of econometrics. Econometrics concerns the use of economic data to estimate economic relationships, to statistically evaluate hypotheses, and to forecast. We want students to not only understand but also to be able to apply the methods taught in this course.

Prerequisites: Math 242 (Calculus) and Math 243 (Probability and Statistics)

Objectives: The objectives of this course are for the student to:

1. Gain an understanding of the process of econometrics
2. Gain an appreciation of the application of statistical and econometric methods to economic problems
3. Gain a working knowledge of elementary statistics and regression analysis
4. Gain an understanding of the use of computers in econometric models

Course Text: Dougherty, Christopher, Introduction to Econometrics, 4th ed. (Oxford University Press: Oxford, 2011). Note: There are chapter summaries and a variety of other items are available on the book website. Students are recommended to consult the following link: http://global.oup.com/uk/orc/busecon/economics/dougherty4e/

Blackboard: Blackboard contains the syllabus, homework, etc. Regular announcements are posted on blackboard. Students are strongly encouraged to check the announcements regularly. E-mails may also be used to communicate with the class. Your official university address as listed on Blackboard will be used.

Grading: Final grades will be based on three homework assignments, one midterm, and a final. The final is given only at its stated time. Your course grade will be determined as follows:

30% HOMEWORKS
30% MIDTERM
40% FINAL

Homework: There will be three homework assignments in this class. Each assignment will be due at the beginning of class on the indicated date (see schedule below). Late homework will not be accepted.

Tests: There will be one midterm and one final in this class. In the case of a missed midterm due to unanticipated emergency situations, the student will be allowed to put the weight of the missed exam on the final exam, provided notification is received as soon as possible and there is verification of the emergency. **There is no make-up final exam**. Do not take this class if you already know you cannot make one of the scheduled exams.

Labs: There is a lab associated with this class. Those signed up for the lab will have use of the computer lab during specific time periods. The lab will consist of instruction (topics, homework review, grading, etc.) and computing tips necessary to complete homework assignments. Throughout the term, a program called STATA will be used. It is available in the SSIL lab (McKenzie Hall 4th Floor). Many of the homework assignments will require the use of STATA. If you wish to have a copy of the program, there are various options for purchasing it. For more information, contact the SSIL lab. The SSIL lab also has a wide variety of other programs available.

Academic Dishonesty Policy: Academic dishonesty (from plagiarizing work to cheating on exams) will not be tolerated. Please acquaint yourself with the Student Conduct Code, which is published in the *Schedule of Classes* each term.

Students with Disabilities: If you have a documented disability and anticipate needing accommodations in this course, please make arrangements with me during the first week of the term. Please request that the counselor for students with disabilities (164 Oregon Hall) send me a letter verifying your disability.

Important Dates:

June 23	Class starts
June 27	First homework due (in lab)
July 3	Second homework due
July 4	No lab
July 7	Midterm
July 14	Third homework due
July 17	Final exam

Outline of Course Material: The following is a ***tentative*** schedule of lecture. It should be viewed as such and may be subject to change throughout the term.

Week 1	Introduction and Review Simple Regression Analysis
Week 2	Properties of Coefficients Hypothesis Testing Multiple Regression Analysis
Week 3	Multicollinearity Non-linear Models and Transformation of Variables
Week 4	Dummy variables Model Specification

Expectations for the class: This is a rather challenging class, made even more so because of the shortened summer schedule. However, I think it is also one of the more important and practical classes that you'll take here at the UO. Here are some guidelines that might help you do well:

- Keep up with the textbook reading. After every class, I will post a "recap" of the materials that we have gone over and the materials being covered in the next class, along with the corresponding chapters in the textbook. You'll be in pretty good shape if you keep up with these readings.
- Start the homework early. Since we only have three assignments over the entire course, each of them will be quite lengthy as they cover materials across multiple topics. Get started early so you don't have to scramble at the last minute. Working on the homework is also a good way to reinforce what you have learned during the lectures.
- Look at the sample midterm and finals on Blackboard to get a feel of the actual exams.
- If you are having problems, don't hesitate to seek help. It could be from me, Nathan, or even your classmates. The important thing is not to fall behind early, because at the rate we are going it might be difficult to catch up.