
EC 391: Introduction to Econometrics

Professor: Allison Luedtke

August 26, 2019

1. COURSE INFORMATION

- **Instructor:** Allison Luedtke
 - Email: aluedtke@smcvt.edu
 - Office Hours: Tuesdays 10:00 - 2:00 or By Appointment
- **Meeting Times:** MWF 9:45 - 10:50
- **Textbook(s):**
 - *Introductory Econometrics* by Jeffrey M. Wooldridge
 - (Optional) *Mastering 'Metrics* by Angrist and Pischke
- **Important Dates: (Tests)**
 - Test 1: Friday September 20
 - Test 2: Friday October 18
 - Test 3: Friday November 15
 - **(Cumulative) Final Exam: TBD**
- **Important Dates: (Project)**
 - Question Paragraph Due: Friday October 4
 - Data Description Due: Friday November 1
 - Introduction Due: Monday November 18
 - Project Presentations: Friday December 6
 - **Paper Due: Friday December 6**

- **Grading:**

- Tests 1, 2, and 3: 20% each
- Homework: 5%
- Project Presentation: 5%
- Paper: 10%
- Final: 20%

- **Laptops:**

- Laptops are fine. I reserve the right to change this position at any point throughout the semester if they become disruptive.

2. COURSE OUTLINE

Section 1: Probability and Statistics

- Introductions, Syllabus, Overview of Econometrics
- Probability
- Statistics
- Simple Regression
- **Test 1: Probability and Simple Regression**

Section 2: Multiple Regression

- Multiple Regression: Estimation
- Multiple Regression: Inference
- **Test 2: Multiple Regression**

Section 3: Functional Forms

- Functional Forms
- Binary Variables
- Interaction Terms
- Heteroskedasticity
- **Test 3: Functional Forms**

Section 4: Fun Econometric Topics

- Time Series Data
- Panel Data
- Big Data Methods

Cumulative Final Exam