Econometrics (EMAE620009)

Syllabus Fall 2019

Instructor: Huailu Li

Course Hours	Mon 13:30-15:10; Wednesday 15:25-17:05		
Office	Building 11, Room 129	**Office Hour**	By appointment
Contact email	huailuli@fudan.edu.cn		
Prerequisite courses	Statistics or probability		

(A) Classification of the course

Comprehensive ☐ Fundamental ☐

Compulsory ☑ Elective ☐ Other ☐ _______

(B) Course objectives and contents

This is an introductory course in econometrics, which aims to provide basic theoretical math theories and tools for empirical economics studies and research. It will also provide series of Stata lectures throughout the semester.

(C) Textbooks and references

NO.	Author	Title	Publisher	Year
1.	Joshua D. Angrist, Jörn-Steffen Pischke	Mostly Harmless Econometrics: An Empiricist's Companion	The Princeton University Press	January 4, 2009
2.	Wooldridge, J.	*Econometric Analysis of Cross Section and Panel Data*	MIT Press	2001
3.	Angrist, Joshua, and Alan Krueger	Empirical Strategies in Labor Economics Chapter 23 in *The Handbook of Labor Economics*. Vol. 3A. Edited by Orley C. Ashenfelter and David Card	Elsevier	1999

(D) Teaching arrangement and key points

(Note: Each topic in this course is constructed using mixture of references and my own experience, hence a complete list of reference is not provided here)

Week	Contents and key points
1-2	Experimental Ideal/ Stata Intro
3	MLE / Stata Cleaning Data
4	Bootstrapping / Stata Cleaning Data
5	Monte Carlo Simulation / Stata Loop
6-7	Survey Design / Stata Regression
8-9	Binary Dependent Variable
10-11	Truncated Regression, Tobit Model and Heckman Selection
12-13	Instrumental Variable

(E) Grading

Participation ___5%___ Presentation ___10%___

Stata Exam ___35% (Open-book)___ Final exam ___50%（Closed-book）___

Note:

1. Nov 27^{th}: Stata Review class
2. Dec 2^{th} : Stata Exam:
3. Dec 4th : Review class
4. Dec 9^{th}: Final Exam
5. By school rules, no more than 30% of students will receive A for this course.
6. Zero tolerance to Plagiarism, 0 points awarded if caught.