ECON 6511 – 01 (4 units)	Instructor: Ryan Lampe
Advanced Applied Econometrics	Email: ryan.lampe@csueastbay.edu
Winter Quarter 2018	Office: VBT 324
Science, Rm. N321	Phone: 510.885.2058
Wednesday 6:30PM–10:00PM	Office Hours: Mon/Wed 2–3:30PM

Description
Applied statistical models, including multiple regression, simultaneous equation models, time series models, and logistic regression/binary choice models
Prerequisites: ECON 6400 or STAT 6509

Student learning outcomes
Upon successful completion of the course a student will be able to:
- Understand and apply advanced statistical tools economists use in empirical research.
- Use statistical software or programming languages to combine data sets and estimate econometric models.
- Understand how to analyze panel and time series data.
- Understand how to analyze binary response data.
- Understand problems imposed by endogeneity and simultaneity bias and apply statistical tools to address them.

Grades
Your total score will be calculated based on the following weights:

Participation	5%
Midterm	25%
Homework	30%
Final Exam (**comprehensive**)	40%*

You must score above 50% on the Final Exam to pass the class.

Final grades are assigned based on the following overall scores:

A: 95+	B−: 80-83	D+: 67-69
A−: 90-94	C+: 77-79	D: 60-66
B+: 87-89	C: 74-76	F: 0-59
B: 84-86	C−: 70-73	

References
Introductory Econometrics: A Modern Approach (6th edition) by Jeffrey Wooldridge. Earlier or later editions (used or new) are fine.

Stata
This class will spend significant time developing students' skills using the software package Stata. There are two ways to obtain access to Stata:

- Licenses can be purchased online at GradPlan pricing (student-pricing) through an arrangement between Stata Corporation and CSUEB. Please use your CSUEB email address when ordering. To order a copy, use the following link: http://www.stata.com/order/new/edu/gradplans/student-pricing/

  Note: *Small Stata* (a cheaper option) is **_not_** sufficient for this course since it limits the size of datasets that can be used.

- Computers in the Learning Commons area of the library: LC 67-78, LC09-LC14, and LC 25-30.

Homework

There will be six homework assignments. Each assignment is worth 5%. Homework assignments are due in class. Late assignments will not be accepted.

Always include a printout of your Stata output as well as any do files.

Exams

The midterm will focus on the first half of the class. There will be *no* make-up Midterm. If you have a *legitimate* University excuse for missing the Midterm, then the Final Exam will count for 65% of your course grade. Excuses must be pre-approved by the instructor. Excuses must include a signed, written statement explaining the reason for the absence and include all relevant documentation.

You must take the final exam as scheduled by the University. If your travel plans do not allow you to take the final exam, please do not enroll in this class.

Only simple calculators are allowed during the exam. Any other electronic equipment, including but not limited to cell phones, PDAs, graphing calculators, iPods and mini-computers are not allowed. Bring your own calculator.

Exam Dates

Date and Time	Exam	Format
Wednesday, February 14	Midterm	Multiple-choice and/or written
Wednesday, March 14	Final Exam	Multiple-choice and/or written

All exams are during regular class hours (6:30–10:00PM).

Incomplete Grades
Grades of "Incomplete" are given only in cases of verified emergencies and if over 50% of the course work has been completed with a grade of C or better.

Academic Dishonesty
Cases of academic dishonesty will result in a grade of "F" in the class and an Academic Dishonesty Report placed in the student's academic file.

By enrolling in this class you agree to uphold the standards of academic integrity described in the catalog at
http://www.csueastbay.edu/ecat/current/i-120grading.html#section12.

Accommodation for Students with Disabilities
If you have a documented disability and wish to discuss academic accommodations, or if you would need assistance in the event of an emergency evacuation, please contact me as soon as possible. Students with disabilities needing accommodation should speak with Accessibility Services.

Emergency Information
Information on what to do in an emergency situation (earthquake, electrical outage, fire, extreme heat, severe storm, hazardous materials, terrorist attack) may be found at:
http://www.aba.csueastbay.edu/EHS/emergency_mgnt.htm. Please be familiar with these procedures. Information on this page is updated as required. Please review the information on a regular basis.

Disclaimer
I reserve the right to make minor changes to the syllabus at any time during the course, as circumstances warrant.

Tentative Class Overview

Day	Topics	Reference
Jan. 3	Time Series 1	Chapter 10
Jan. 10	Time Series 2 *Homework 1 due*	Chapter 11.1 – 11.3 Chapter 12.1 – 12.2
Jan 17	**No class**	
Jan 24	Panel Data 1 *Homework 2 due*	Chapter 13
Jan. 31	Panel Data 2 *Homework 3 due*	Chapter 14.1 – 14.2
Feb. 7	Binary Choice / Maximum Likelihood *Homework 4 due*	Chapter 17.1
Feb. 14	Midterm Exam	
Feb. 21	Instrumental Variables *Homework 5 due*	Chapter 15.1 – 15.3, 15.5
Feb. 28	Simultaneous Equations *Homework 6 due*	Chapter 16.1 – 16.4
Mar. 7	Revision class *Homework 7 due*	
Mar. 14	Final Exam	