

ECON 485: Introduction to Econometrics Lab

Department of Economics, California State University, Long Beach

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Fall 2016

Office: SPA 355

Location: SPA 207

Office Hours: By Appointment

Tuesdays 11:00 - 12:45pm

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Course Description

Introduction to econometrics, with a focus on understanding and applying the classical linear regression model. Emphasis placed on applications of regression analysis.

This is the lab portion of the class where we will be focusing on applied econometrics techniques.

Required Materials

[Using Econometrics: A Practical Guide \(7th Edition\)](#) by A. H. Studenmund.

It is very important that you bring your textbook to every class. Your assignments will be based on the questions at the end of each chapter.

Course Requirements

Assignments

10 Assignments (10 points each) given in class and due *3 days after class*.

Academic Honesty and Student Conduct

- Academic Honesty

Should you decide to cheat on any portion of an assignment or exam, you will receive a letter grade of “F” for the entire course and will be subject to additional academic actions. Please refer to the University Catalog for definitions of “cheating”, “plagiarism”, and academic

actions pertaining thereto.

- Class Discussion

The University is a place to interact with different ideas and explore their support arguments and justification. Academic discussion is only beneficial if we remember to be respectful of opposing ideas and that personal attacks are never acceptable. Remember, the goal is to engage with individual's ideas, not the individuals themselves.

- Tardiness

Students who come late (or must leave early) are asked to enter/depart the classroom in the least disruptive manner possible. This includes sitting near the door if you anticipate leaving early or taking a seat as near to the door as possible if you arrive late.

- Cell Phones

Please refrain from using your cell phones during class because it is distracting to other students. Also, please put your cell phones on vibrate/silent during class.

- Laptops and Tablets Using a laptop or tablet for note taking or referencing course material is acceptable, however please do not use them for tasks unrelated to the course. Be mindful that this can easily distract other students. If can cannot follow these instructions, your privileges will be revoked.

Course Outline

Tentative Schedule:

THURSDAY	
Aug 25th Statistical Principles Review Lab Assignment: Policies and Stata Basics	1
Sep 1st Chapter 1: An Overview of Regression Analysis Lab Assignment 1	2
8th Chapter 2: Ordinary Least Squares Lab Assignment 2	3

THURSDAY	
15th	4
Chapter 3: Learning to Use Regression Analysis Lab Assignment 3	
22nd	5
Chapter 4: The Classical Model Lab Assignment 4	
29th	6
Chapter 13: Dummy Dependent Variable Techniques Lab Assignment 5	
Oct 6th	7
Chapter 12: Time-Series Models Chapter 14: Simultaneous Equations Chapter 15: Forecasting Chapter 16: Experimental and Panel Data Lab Assignment: Review	
13th	8
Exam I No Lab	
20th	9
Chapter 5: Hypothesis Testing and Statistical Inference Lab Assignment 6	
27th	10
Chapter 6: Specification: Choosing the Independent Variables Lab Assignment 7	
Nov 3rd	11
Chapter 7: Specification: Specification: Choosing a Functional Form Lab Assignment 8	
10th	12
Chapter 8: Multicollinearity Chapter 9: Serial Correlation Lab Assignment 9	

THURSDAY	
17th	13
Chapter 10: Heteroskedasticity	
Chapter 11: Running Your Own Regression Project	
Lab Assignment: Project Help	
24th	
Thanksgiving Break	
Dec 1st	14
Presentations	
Lab Assignment 10	
8th	15
Final Exam	