University of Connecticut College of Liberal Arts and Sciences Department of Economics

Econ 2311: Empirical Methods in Economics I

Summer 2013, Storrs Campus (06/02/2013 – 07/12/2013)

Sining Wang

Contact Information and Class Details:

Classroom: Laurel Hall 306

Meeting Time: TuTh 10:00AM - 1:30PM

Textbook: Introductory Econometrics: a Modern Approach, 5th Edition.

Office: Oak Hall 320

Office Hours: By Appointment Email: sining.wang@uconn.edu

Course Description:

ECON 2311 is an introduction to linear parametric econometrics. The goal of the class is to give students a basic theoretical introduction to econometrics while stressing the application to a broad class of problem.

Grading

Your final grade will be determined by your performance of problem sets, exams and class participation. Problem sets will usually be given once a week. More often than not, they will involve use of statistical programming software (Gretl, Stata, Shazam, etc.). We will discuss in class which software package to use. There will be two exams (a midterm and a final).

Class Participation: 10% Homework set: 20% Exam 1 (Midterm): 30% Exam 2 (Final): 40%

Academic integrity:

You are expected to abide by the University's rules for academic honesty. I suggest you to take a look at the website to get familiar with the rules.

http://resource.uconn.edu/student interactions/academic integrity.html

Students with disabilities

Students with documented disability are advised to meet with me individually and to contact the University Center for Students with Disabilities (location: Wilbur Cross 201; website: http://www.csd.uconn.edu/) to ascertain and arrange for the necessary academic accommodations.

Class Contents

Chapter 0	Review of Statistic Knowledge
Chapter 1	The Nature of Econometrics and Economic Data
Chapter 2	The Simple Linear Regression Model
Chapter 3	Multiple Regression Analysis: Estimation
Chapter 4	Multiple Regression Analysis: Inference
Chapter 5	Multiple Regression Analysis: OLS Asymptotics
Chapter 6	Multiple Regression Analysis Further Issues
Chapter 7	Multiple Regression Analysis Wit Qualitative Information: Binary Variables
Chapter 8	Heteroskedasticity
Chapter 9	More on Specification and Data Problems