

## ECON818 -- Econometrics II, Fall 2022

**Instructor:** Dr. Zongwu CAI

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**Classroom:** 321 Snow Hall

**Lecture Times:** MW 12:30 - 1:45pm

**Office Hours:** MW 10:30pm-12:00pm or by Appointment

**Personal Website:** <http://www.people.ku.edu/~z397c158/>

**Course Objective:** This is one of the core courses for the Ph.D. program in economics and it is about the study of estimation and hypothesis testing (statistical inferences) within the context of the stochastic simultaneous equation models.

**Prerequisite:** ECON 817, or consent of instructor.

**Homework:** Problems will be assigned at class meetings. No late homework will be accepted. Missed homework will receive a grade of zero. The homework will be collected at the end of each chapter and graded. You are allowed to work with other students on the homework problems, however, verbatim copying of homework is absolutely forbidden. Therefore, each student must ultimately produce his/her own homework to be handed in and graded. Homework assignments are long and painful and require a lot of effort on your part, but you will not be able to do well on exams without doing homework assignments.

**Exams:** There is only one exam which will be after finishing Chapter 11 (the date will be decided later). The exam is closed-book. However, you may choose to prepare a formula sheet for reference for the exam. No missed exam can be made up for any reason.

**Academic Integrity & Attendance:** You must read very carefully the University of Kansas Policy Statement: The Code of Student Academic Integrity. Any academic dishonesty by a student during the process of this course will be dealt with utmost rigor. Cheating in any form will result in an “F” for the course grade and may be reported to the Institute and University. Attendance is very important for this class and is strongly encouraged. It is your full responsibility to attend class each lecture.

**Textbook:** The textbook for this course is *“Econometric Theory and Methods”* by Russel Davidson and James MacKinnon (2004) [Oxford University Press, New York, ISBN 978-0-19-512372-2]. The topics include Chapters 9 – 11, and some

additional materials such as my own lecture notes on nonparametric econometrics, which will be provided later.

**Grade:** Students taking the course for a grade are required to complete all the homework assignments, the exam, and the class presentation (the date will be announced later), which will include some applications of the methods that you have learned in the course. **Exam makes up 1/3, homework counts 1/3, and two presentations count 1/3 of the course grade.**

Note that you will receive a paper(s) for your reading and your class presentation is based on the paper you will read. For each presentation, you will have about 30 minutes for your presentation and about 5 minutes for questions. The date for your presentation will be decided later (possibly at the end of the semester).