

Econ 410

Introductory Econometrics

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Class Webpage: <http://www.ssc.wisc.edu/~xshi/teaching/econ410>

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Lectures: Tuesday, Thursday 1:00-2:15pm, SS6102

Instructor office hours: Wednesday 10:30-11:30am, SS6428

TA office hours: Monday 11-12am, Friday 11-12am, SS7226

Lab sessions: Discussion 301: Friday 8:50am-9:40am, SS4308

Discussion 302: Friday 9:50am-10:40am, SS3218

Textbook:

Required Text: Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach, South-Western College Publishing, 4th edition. The 3rd edition is acceptable.

Course Overview

The purpose of this course is to help students understand how to interpret eco-

conomic data. It will focus on the issues that arise in using this type of data, and the methodology for solving these problems. The focus of the course is on regression analysis. Specific topics and extensions will include multivariate regression, dummy variables, heteroskedasticity, time series and panel data. Problem sets will provide practical experience in addressing some of these issues using actual economic data.

I will follow the textbook closely. Chapters 1-8 and 15 and selected material in Chapter 10-14 will be covered.

STATA:

The computer program STATA will be used extensively in the course. One reasonably good introduction is <http://www.biostat.au.dk/teaching/software/STATA/Stata8.pdf>.

I will do some STATA demonstration in class. Enrique will help you during the lab sessions. BUT do not expect either me or Enrique to give you command by command instruction to your problem sets before they are turned in.

Requirements:

1. Class attendance and participation, 5%. You are required to come to class.

There will be random pop quizzes in class.

2. 5 of 6 problem sets (30%). That means you may miss one no questions asked.

If you do all 6, I will take the best five. NO late problem sets are accepted.

3. Two mid-term exams, each 20%.

4. Final exam (25%).

Key Dates:

1. Problem Sets will go out about every other week, and you will have a week or a bit more to do them.

2. The mid-terms are scheduled at class time on Oct. 7 (Thursday) and Nov. 16 (Tuesday).
3. The final exam is scheduled at December 22, 7:25pm - 9:25pm. (Location TBA)
4. Students are responsible for announcements made in class and via E-mail.
5. As a general rule, I do not give make up exams. However, if there are exceptional circumstances that make it impossible for you to take an exam at the scheduled time you should contact me before the exam.

GRIEVANCE PROCEDURE

The Department of Economics has developed a grievance procedure through which you may register comments or complaints about a course, an instructor, or a teaching assistant. The Department continues to provide a course evaluation each semester in every class. If you wish to make anonymous complaints to an instructor or teaching assistant, the appropriate vehicle is the course evaluation. If you have a disagreement with an instructor or a teaching assistant, we strongly encourage you to try to resolve the dispute with him or her directly. The grievance procedure is designed for situations where neither of these channels is appropriate. If you wish to file a grievance, you should go to room 7238 Social Science and request a Course Comment Sheet. When completing the comment sheet, you will need to provide a detailed statement that describes what aspects of the course you find unsatisfactory. You will need to sign the sheet and provide your student identification number, your address, and a phone where you can be reached. The Department plans to investigate comments fully and will respond in writing to complaints. Your name, address,

phone number, and student ID number will not be revealed to the instructor or teaching assistant involved and will be treated as confidential. The Department needs this information, because it may become necessary for a commenting student to have a meeting with the department chair or a nominee to gather additional information. A name and address are necessary for providing a written response.