

ECON 441

Introduction to Econometrics
Spring 2007: TTH 2:00 – 3:15

Instructor: Dr. Tia Hilmer

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Office Hours: Tuesday and Thursday 11-12am, Wednesday 11-12am and by appointment

Text: Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach, Third Edition. South Western College Publishing, 2006.

Course Objectives: This course designed to provide the basic statistical skills for doing empirical economic research. These skills include an understanding and working knowledge of the theory of econometrics and applied experience estimating empirical models using econometric software. These skills are to be practiced through homework sets, exams, and an original research paper. This course will primarily focus on single equation linear models.

This is a demanding course. If you do not want to be challenged, you should take a different course. This course is designed to prepare you for graduate studies in economics, political science, sociology, and public policy as well and give you a greater insight into how to conduct applied economic research.

Course Grading

Grades will be based on the following allocation:

Problem Sets	20%
Midterm 1	20%
Midterm 2	20%
Final	30%
Research Paper	10%

Homework

There will be approximately six problem sets during the semester and you are allowed to drop your lowest grade. The problem sets are designed to supplement the material presented in class and to provide students with practical experience in the subject area. I recommend that you start the homework as soon as it is given to you as this will allow you to ask questions in class or come to my office hours if you need assistance. Assignments are due by the beginning of class on the due date announced in class (usually you are given a week to complete each homework assignment). Assignments must be submitted in hard copy form (no faxes or emails will be accepted). **Late assignments will not be accepted.**

Research Paper

The research paper is the summary project which will involve collecting data, putting it into a useable computer format, and testing various hypotheses. More information is provided in a separate handout. The research paper is due on the final day of class, May 8. **No late papers will be accepted.**

Please do not cheat! Students violating section 41301 of Title V of the California Code of regulations definition of academic misconduct will **receive an F in Econ 441** and will also be turned into the Office of Student's Rights and Responsibilities for further action. You may ask your fellow classmates questions about the homework and the case studies, but you may not copy anyone else's work. In previous semesters, students who were caught cheating typically did homework together on the computer and then changed a few words before turning the work in as their own. This is not acceptable. All of the homework and the research paper must be done wholly on your own. It is usually obvious when students do not work by themselves and the penalty, an F in Econ 441, is not worth the risk.

Exams

Midterm 1 is scheduled for Thursday, March 1, Midterm 2 is scheduled for Thursday, April 12, and the Final Exam is scheduled for Thursday, May 10 from 1-3 pm. The exams will be graded on a curve with an average score in the C range. There will be no makeup exams. If you need to be excused from an exam due to an extreme emergency you must contact me ahead of time and bring a note that independently verifies the emergency.

Attendance and Classroom Behavior

There is no attendance requirement. However, you are responsible for all information presented during class and I strongly encourage your attendance. The vast majority of the students that did well in Econ 301 consistently came to class. If you miss a class, it is your duty to contact a classmate and get their lecture notes. Last semester, I asked students in the C range how they could have improved their grade and their response was not to miss class. Please be on time to class and do not leave early. Do not talk during class and turn off you cell phones before class begins. Students who are involved in classroom disruptions will be asked to leave the class and will be reported to the Office of Students Rights and Responsibilities.

Course Outline

- I. Introduction (Chapter 1 and Appendixes B & C)
 - A. Definition of Econometrics
 - B. Statistics Review
- II. Simple Linear Regression (Chapter 2)
- III. Multiple Linear Regression (Chapters 3 & 4)
 - A. Estimation
 - B. Inference
- IV. Multiple Linear Regression: Further Issues (Chapter 6)
- V. Multiple Linear Regression: Qualitative Data (Chapter 7)
- VI. Heteroskedasticity (Chapter 8)
- VII. Time Series (Chapters 10, 11, & 12)

This course outline is tentative in nature and may be modified at the instructor's discretion.