

**Economics 184B**  
**Introduction to Econometrics: Syllabus**

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Course Web site: LATTE  
Class time: M, T, Th 8:45am-11:15am  
Class room: TBA

**COURSE DESCRIPTION**

Economics 184b introduces students to multiple regression methods for analyzing data in economics and related disciplines. Extensions include regression with panel data, regression with discrete random variables, instrumental variables regression, and regression with time series data. The course has two goals. First, it gives you means to evaluate an econometric analysis critically and logically. Second, you should be able to analyze a data set methodically and comprehensively using the tools of econometrics.  
Prerequisite: 80a, 82b and 83a.

**TEXTBOOK**

The textbook is J.H. Stock and M.W. Watson, *Introduction to Econometrics* (second edition), Addison-Wesley, 2007.

**ASSIGNMENTS**

Weekly problem sets. The course statistical software is STATA. The data for the problem sets will be posted on the course Web page.

Empirical Project. A project report will be due the last week of classes. This project is an important component the course. The project is designed to apply your econometric skills acquired throughout the course. It will also provide you with an excellent opportunity to develop your creative and research skills in a relevant empirical topic in economics.

Students are encouraged to work with others in the class on their problem sets. You are allowed to work in a group of **up to 2 students** for the project and computer exercises.

**GRADING**

Problem Sets & Quizzes **10%**; Project **30%**; Midterm Exam: **30%**; Final Exam: **30%**.

The mid-term will take place in-class on **July 25**. **There is a no conflict policy in this class**. If you miss the mid-term or a quiz for legitimate reasons the final will count additionally. No exceptions to this rule. Do not take this class if this policy is likely to cause you difficulties.

The Final exam will be scheduled by the registrar's office. It will be cumulative, but material after the mid-term will be double weighted.

If you are a student with a documented disability on record at Brandeis University and wish to have a reasonable accommodation made for you in this class, please see me immediately. Requests for adjustments to problem set due dates due to factors such as temporary illness or necessary athletic travel must be made as far ahead of the relevant date as possible.

CLASS SCHEDULE  
Updated April,30<sup>th</sup>, 2008

			Readings	Problem set due
<u>Class #</u>	<u>Date</u>	<u>Topic</u>	<u>2nd edition</u>	
	<b>Week 1</b>			
1	Jul. 7	Probability and Statistics review	Chaps. 2, 3	
2	Jul. 8	Bivariate regression	Chaps. 4, 5	
3	Jul. 10	Multiple regression, <b>Quiz</b>	Chap. 6	PS 1
	Jul. 10	Empirical Project start date		
	<b>Week 2</b>			
4	Jul. 14	Multiple regression	Chap. 6	
5	Jul. 15	Multiple regression	Chap. 7	
6	Jul. 17	<b>Midterm Exam</b> , covers material through Multiple Regression	Chaps. 2-7	PS 2
	<b>Week 3</b>			
7	Jul. 21	Nonlinear regression	Chap. 8	
8	Jul. 21	Assessing empirical studies	Chap. 9	
9	Jul. 22	Binary dependent variable models, <b>Quiz</b>	Chap. 11	PS 3
	<b>Week 4</b>			
10	Jul. 22	Panel Data	Chap. 10	
11	Jul. 24	Panel Data	Chap. 10	
12	Jul. 31	Instrumental variable regression, <b>Quiz</b>	Chap. 12	PS 4
	<b>Week 5</b>			
13	Aug. 4	Time series topics	Chap. 14	
14	Aug. 5	Time series topics	Chap. 15	
15	Aug. 7	Time series topics, <b>Quiz</b>	Chap. 14	PS 5
	Aug. 7	<b>Project report due</b>		
	TBA	<b>Final Exam</b> , cumulative (date to be arranged)	Chaps. 2-15 (not Ch. 13)	