

ECON 184b- Econometrics
Summer Session II: July 6 – August 7, 2009

Instructor: Manjola Tase
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Sachar, PhD room
Office hours: TBD
Class time: **M, T, Th** 06:30 – 09:00 PM
Class room: Lemberg 054

Course Description

ECON 184b an introductory course to the theory of econometric regression and forecasting models, with applications to the analysis of business and economic data. It covers linear and nonlinear regressions, regressions with panel data, instrumental variables regressions and time series regression and forecasting.

Prerequisites: ECON 80a, ECON 82b, ECON 83a.

Course Organization

Class materials

J.H. Stock and M.W. Watson, *Introduction to Econometrics*, 2nd edition, Addison-Wesley.

The course statistical software is STATA. The software is installed in the computers in Sachar and in computers in the Goldfarb and Farber classrooms in the Main Library.

Course website: LATTE (<http://latte.brandeis.edu>)

Assignments

There will be weekly problem sets and quizzes. You are encouraged to work with other students in the class, but you must write your answers independently.

There will be a midterm and a final exam. The final exam is cumulative.

Midterm: in class, Monday, July 20th.

Final: 6-9pm, Thursday, August 6th,

Grading

Problem sets: 20%; Quizzes 10%; Midterm 30%; Final 40%.

There will be no make up quizzes or midterm.

If you miss the midterm for legitimate reasons, the final will count additionally.

No late problem sets are accepted. I will drop the grade on the lowest scoring Problem set and Quiz.

Special Accommodations

If you are a student with a documented disability at Brandeis University and you wish to request a reasonable accommodation for this class, please contact me.

Academic Integrity

You are expected to be familiar with and to follow the University's policies on academic integrity (<http://www.brandeis.edu/studentlife/sdc/ai/>). Instances of alleged dishonesty will be forwarded to the Office of Campus Life for possible referral to the Student Judicial System. Potential sanctions include failure in the course and suspension from the University.

Course Outline

Week 1

1. Probability and statistics review
2. Linear regression with one regressor
3. Linear regression with multiple regressors
(Quiz 1, PS 1)

Week 2

4. Linear regression with multiple regressors
5. Nonlinear regression functions
6. Binary Choice Model
(Quiz 2, PS 2)

Week 3

7. Midterm
8. Panel Data Model
9. Panel Data Model
(Quiz 3, PS 3)

Week 4

10. Instrumental variable regression
11. Instrumental variable regression
12. Time series analysis
(Quiz 4, PS 4)

Week 5

13. Time series analysis
14. Review
(Quiz 5, PS 5)