ECON 3112-002
Econometrics
Fall 2016
TR 2:00pm – 3:15pm
Room: Friday 130

Instructor: Kelly Vosters
Email: kvosters@uncc.edu
Phone: 704.687.7617
Office: 214B, Friday building
Office Hours: Tues/Thur: 10:00am – 11:30am and by appointment as needed

Text

Course website
I will post most course related materials to the course Canvas page. These materials include problem sets, project information, and (at least partially complete) lecture notes. However, I cannot guarantee that all information covered in class will be posted (see attendance policy below).

Course Description and Objectives
This course will provide an introduction to the fundamentals of econometrics, aiming to equip students with basic essential analytic tools widely used in applied econometrics. The goal is to help students understand how to apply these basic techniques themselves to conduct research on business and social issues.

Prerequisites
Students must have completed the following courses with grades of C or above: (ECON 2101 or ECON 1201) and (ECON 2102 or ECON 1202) and (MATH 1120 or MATH 1241 or MATH 1242) and (STAT 1220 or STAT 1221 or STAT 1222) and INFO 2130.

Software
We will use both Microsoft Excel and STATA for this course. Both programs are available on all Belk College computers. If you wish to obtain STATA for your own computer you can get a discounted student edition: [http://www.stata.com/order/new/edu/gradplans/student-pricing/](http://www.stata.com/order/new/edu/gradplans/student-pricing/)
(Note: STATA/IC will be sufficient for this course.)

We will meet in the computer lab a couple of times during the semester to learn some of the basics of STATA, but you may also find a website maintained by UCLA helpful; it provides many examples and other resources: [http://www.ats.ucla.edu/stat/stata/](http://www.ats.ucla.edu/stat/stata/)

Attendance
Attendance is strongly encouraged but will not count directly towards the course grade. Students are responsible for all information and materials presented in class. If you must miss a class, you will be responsible for getting notes and any handouts from a classmate.
Grading
Course grades will be based on the number of points you earn on three in-class exams, problem sets, and the course project; the weights assigned to each of this is shown below. There will NOT be opportunities for extra credit.

Weights for Final Grade Calculation

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<th>Exam</th>
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<td>Exam 1</td>
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<td>Exam 2</td>
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<td>Exam 3</td>
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<td>Problem Sets</td>
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<td>Project</td>
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Scale for Assigning Letter Grades

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<tr>
<td>70% - 79%</td>
<td>C</td>
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<td>60% - 69%</td>
<td>D</td>
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<td>Below 60%</td>
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Re-grading: If you would like your exam re-graded, you must submit a re-grade request in writing within 1 week from when the graded exams are passed back in class (if you miss this class, your deadline is not extended). Your request must clearly note where and why you think you deserve additional points. Please note that your entire exam or problem set will be re-graded, so your final score may go up or down.

Problem Sets
I will assign problem sets periodically throughout the semester. The problem sets are designed to strengthen your understanding of the material and will be very helpful in preparing for the exams. No late problem sets will be accepted.

Exams
Each of the three exams could be a combination of multiple choice and short answer questions. The exams will cover material from the book, lectures, and problem sets. Students should bring pencils to exams. I will provide basic non-graphing calculators for the exams. Students will not be allowed to share calculators, and no other electronics are allowed to be out during exams; this means no cell phones. Missed exams will be given a grade of zero. The only exceptions are decided at the discretion of the instructor and will require advance notice and adequate written documentation.

Project
The goal of the project is to equip students with the skills to formulate research questions, create a dataset, identify suitable methods for analysis, interpret results, and understand any remaining weaknesses. Details on the course project will be posted and distributed early in the semester. The final project is due at noon on the last day of class.

Course Outline (subject to change)

- **Exam 1**: Tuesday, September 27 (during class time in regular room)
- **Exam 2**: Thursday, November 3 (during class time in regular room)
- **Exam 3**: Tuesday, December 13 from 2:00pm – 4:30pm (room TBD)

We will meet in the computer lab (Friday 280) instead of the regular classroom on these days:

- Thursday, September 8
- Thursday, October 6
- Tuesday, November 8
- Thursday, November 29
The material we will cover in the text includes at least some parts of the following chapters.

Chapter 1 - The Nature of Econometrics and Economic Data
Chapter 2 - The Simple Regression Model
Chapter 3 - Multiple Regression Analysis: Estimation
Chapter 4 - Multiple Regression Analysis: Inference
Chapter 5 - Multiple Regression Analysis: OLS Asymptotics
Chapter 6 - Multiple Regression Analysis: Further Issues
Chapter 7 - Multiple Regression with Qualitative Information: Binary (or dummy) Variables
Chapter 8 - Heteroskedasticity
Chapter 9 - Specification and Data Problems
Chapters 10, 11, 12 - Time Series
Chapter 17 - Binary Choice models (if time permits)

Course Policies

Email communication: Email is the best way to reach me outside of office hours or class time. I will try to respond to your email in a timely manner (within 24 hours), but an immediate response is not guaranteed. Please use appropriate email etiquette in any communication (e.g., include salutation, signature (name), and no abbreviations). For guidance on email etiquette, see https://owl.english.purdue.edu/owl/resource/636/1/

Punctuality: I expect you to be on time for class, to complete assignments in a timely manner, and to take exams when scheduled. I will end on time but please do not start packing up until the class is completely done. If you know that you need to leave early, please inform me and sit as close to the door as possible to minimize disruptions.

Learning environment: Please be respectful to your classmates and turn off the ringer on your cell phone and refrain from texting or any other non-coursework related use of your phones, tables, or laptops during class.

Life happens: If you become seriously ill, experience the death of a loved one or have a life altering experience (e.g., divorce) that is negatively influencing your participation in our class, please contact me as soon as possible so we can discuss your options. If emergencies arise that require an absence from class, be sure to get the notes and other information that was covered in class from a student you trust. See more on student support services below.

Do your own work! While I have no problem with you working with your classmates to understand the material, please do not turn in answers that are identical (or nearly identical) to anyone else’s. See more information on academic (dis)honesty below.
Other Important Reminders

The above is subject to change. The course information outlined in this syllabus may be modified at any time, depending on how the course progresses; any such changes will be clearly communicated by announcements in class and via email.

Academic Honesty. All students are required to read and abide by the Code of Student Academic Integrity. Violations of the Code of Student Academic Integrity, including plagiarism, will result in disciplinary action as provided in the Code. Definitions and examples of plagiarism are set forth in the Code. The Code is available from the Dean of Students Office or online at http://legal.uncc.edu/policies/up-407.

As a condition of taking this course, all required papers/projects may be subject to submission for textual similarity review to Turnitin.com for the detection of plagiarism. All submitted papers will be included as source documents in the Turnitin.com reference database solely for the purpose of detecting plagiarism of such papers. No student papers will be submitted to Turnitin.com without a student’s written consent and permission. The consent form is available here: http://legal.uncc.edu/sites/legal.uncc.edu/files/media/TurnitinConsentForm.pdf. If a student does not provide such written consent and permission, the instructor may require a short reflection paper on research methodology or an annotated bibliography prior to submission of the final project.

Accommodations for Disabilities. If you have a disability and need academic accommodations, please provide a letter of accommodation from the Office of Disability Services early in the semester. For more information about accommodations, you may contact the Office of Disability Services at 704-687-0040 or visit the Office of Disability Services itself in Fretwell 230.

Diversity Statement: The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individuals is respected and maintained. Therefore, we celebrate diversity that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.

Student Support Services: UNC Charlotte has staff members trained to support you in navigating campus life, accessing health and counseling services, providing academic and housing accommodations, helping with legal protective orders, and more. These helpful resources include: (1) University Counseling Center (counselingcenter.uncc.edu, 7-0311); (2) Student Health Center (studenthealth.uncc.edu, 7-7400); or (3) Center for Wellness Promotion (wellness.uncc.edu, 7-7407).

Please be aware that many UNC Charlotte employees, including all faculty members, are considered Responsible Employees who are required to relay any information or reports of sexual misconduct they receive to the Title IX Coordinator. Although I have to report the situation, you will still have options about how your case will be handled, including whether or not you wish to pursue a formal complaint. Our goal is to make sure you are aware of the range of options available to you and have access to the resources you need. If you wish to speak to someone confidentially, you can contact any of the above mentioned on-campus resources, who are not required to report the incident to the Title IX Coordinator. Additional information about your options is also available at titleix.uncc.edu under the “Students” tab.