

ECON 4112: ECONOMETRICS II

Syllabus for Spring 2017

9:30 a.m. – 10:45 a.m. MW

Friday 144

Instructor

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Office Hours

2:30 p.m. – 3:15 p.m. MW & 4:45 p.m. – 5:30 p.m. MW

If the hours established are not convenient, feel free to make an appointment with me for another time or to stop by at another time when I am in the office.

Textbooks and Other Resources

The textbook for this course is Jeffrey M. Wooldridge, *Introductory Econometrics: A Modern Approach*, 6th edition (Cengage Learning, 2016). Even though the 6th edition is the one that I will be following, you are welcome to use an earlier edition of the text.

Course Objectives

We will investigate advanced data analysis techniques that are commonly used by economists. We will focus on understanding the strengths and limitations of the methods we cover, using econometric software to apply these methods, and interpreting the results we get.

Software

We will use STATA for the applications that we do in this course. STATA is available in the public student computer labs (Friday 216 and Friday 338). You can purchase STATA at a reduced rate through the STATA website (<http://stata.com/order/new/edu/gradplans/gp-direct.html>). The STATA/IC version is sufficient for the problem sets that you will be assigned in this course. A website maintained at UCLA (<http://www.ats.ucla.edu/stat/Stata/>) has a number of resources that are useful for working with STATA.

Means of Student Evaluation

Course grades will be determined by your performance on four problem sets (7% each), three tests (14% each), and a comprehensive final exam (30%). Letter grades for the course will be based on the following scale: A, 90%-100%; B, 80%-89.99%; C, 70%-79.99%; D, 60%-69.99%; F, below 60%.

NOTE WELL: Grades will be based solely on your performance on the four problem sets, the three tests, and the comprehensive final exam. Individual extra credit assignments will **NOT** be made.

Problem Sets

Problem sets must be typed and must be submitted in class on the assigned due date. A problem set may be submitted after the due date, but there will be a penalty of one letter grade for each day that the submission is late. Once a problem set has been graded and returned to the class, no late submission will be accepted, and you will receive a grade of zero on that problem set.

Tests

The first test will be given on February 1; the second, on March 1; and the third, on April 5. The comprehensive final exam will be given at 8:00 a.m. on May 10 (the exam slot assigned for this course).

Academic Integrity

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>. Please be aware that faculty may ask students to produce identification at examinations and that faculty may require students to demonstrate that assignments completed outside of class are their own work.

Disability Accommodations

UNC Charlotte is committed to access to education. 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.

Other

The standards and requirements set forth in this syllabus may be modified at any time by the course instructor. Notice of such changes will be by announcement in class and by email.

The last day to withdraw from courses with grades of W is March 20. Students are expected to complete all courses for which they are registered at the close of the add/drop period. If you are worried about your ability to succeed in this course, then you should talk with me as soon as possible. University policy allows students only a limited number of opportunities to withdraw from courses. It is important for you to understand the financial and academic consequences of course withdrawals. For more information, see the UNC Charlotte policy on withdrawals at <http://provost.uncc.edu/policies/academic/withdrawals>.

On any given class day, if I am more than 15 minutes late for class and you have received no notification from me to the contrary, you may assume that class is canceled.

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.

Outline of Topics and Reading Assignments

- I. Introduction to Econometrics
Wooldridge, Chapter 1
- II. Review of Simple Regression Analysis
Wooldridge, Chapter 2
- III. Review of Multiple Regression Analysis
Wooldridge, Chapters 3 & 4
- IV. Asymptotic Properties of the OLS Estimators
Wooldridge, Chapter 5
- V. Additional Topics in Multiple Regression Analysis
Wooldridge, Chapter 6
- VI. Dummy Variables
Wooldridge, Chapter 7
- VII. Heteroskedasticity
Wooldridge, Chapter 8
- VIII. Regression Analysis with Time Series Data
Wooldridge, Chapters 10, 11, & 12

- IX. Panel Data Methods
Wooldridge, Chapters 13 & 14
- X. Instrumental Variables Estimation
Wooldridge, Chapter 15
- XI. Simultaneous Equation Models
Wooldridge, Chapter 16
- XII. Qualitative and Limited Dependent Variable Models
Wooldridge, Chapter 17