ECON 4112: ECONOMETRICS II
Syllabus for Spring 2018
9:30 a.m. – 10:45 a.m. MW
Friday 111

Instructor
Rob Roy McGregor
227C Friday Building
Phone 704-687-7639
Email rmcgreg@uncc.edu

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 economists often use. We will focus on
understanding the strengths and limitations of the methods we cover, on using econometric software to
apply these methods, and on interpreting the results we get.

Software
We will use STATA for the applications we do in this course. You can purchase STATA at a reduced
rate through the STATA website (http://www.stata.com/order/new/edu/gradplans/student-pricing/). The
STATA/IC version will be sufficient for the problem sets that I assign in this course. The websites
http://data.princeton.edu/stata/, http://www.ats.ucla.edu/stat/stata/, and
https://www.ssc.wisc.edu/sscc/pubs/sfr-intro.htm have a number of examples and other resources that you
may find helpful as you work with STATA.

Means of Student Evaluation
Course grades will be determined by your performance on 6 problem sets (6% each), 3 tests (12% each),
and a comprehensive final exam (28%). 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%. Your course grade will
be based only on your performance on the 6 problem sets, the 3 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. The first problem set will be due on
January 24; the second, on February 14; the third, on February 21; the fourth, on March 21; the fifth, on
April 4; and the sixth, on April 25.
Tests
The first test will be given on January 31; the second, on February 28; and the third, on April 11. The comprehensive final exam will be given at 8:00 a.m. on May 9 (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.

Revision of Syllabus during Semester
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.

Attendance
Students are expected to attend every class and remain in class for the duration of the session. Failure to attend class or arriving late may affect your ability to achieve course objectives, which could affect your course grade. An absence—whether excused or unexcused—does not relieve a student of any course requirement. Regular class attendance is a student’s obligation, as is a responsibility for all the work done during class meetings. If you do have to miss a class, you should NOT ask me to go over with you the lecture material that you missed. It is your responsibility to get this information from one of your classmates.

Instructor Absence or Tardiness
If I am late in arriving to class, you must wait a full 20 minutes after the start of class before you may leave without being counted absent, or you must follow any written instructions that I give you about my expected tardiness.

Computer Use in the Classroom
Students are permitted to use computers during class only for taking notes and for doing other class-related work. Those using computers during class for work that is not related to this class must leave the classroom for the remainder of the class period.

Recording in the Classroom
Electronic video and/or audio recording is not permitted during class unless the student obtains permission from the instructor. If permission is granted, any distribution of the recording is prohibited. Students with specific electronic recording accommodations authorized by the Office of Disability Services do not require instructor permission, but the instructor must be notified of any such accommodation prior to recording. Any distribution of such recordings is prohibited.

Course Withdrawals
The last day to withdraw from courses with grades of W is March 19. 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 https://provost.uncc.edu/policies/withdrawal.

Belk College of Business 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.

Outline of Topics and Reading Assignments
I assume that you have a basic knowledge of calculus and statistics, so we will not be reviewing these topics in class. The material that you will need is covered in Appendices A, B, and C of Wooldridge (2016).

I. Simple Regression Analysis
   Wooldridge (2016), Chapter 2
II. Multiple Regression Analysis
    Wooldridge (2016), Chapters 3, 4, & 6
III. Asymptotic Properties of the OLS Estimators
     Wooldridge (2016), Chapter 5
IV. Dummy Variables as Regressors
    Wooldridge (2016), Chapter 7, pp. 205-224
V. Heteroskedasticity
   Wooldridge (2016), Chapter 8
VI. Regression Analysis with Time Series Data
    Wooldridge (2016), Chapters 10, 11, & 12
VII. Instrumental Variables Estimation
     Wooldridge (2016), Chapter 15
VIII. Simultaneous Equations Models
      Wooldridge (2016), Chapter 16, pp. 499-514
IX. Qualitative and Limited Dependent Variable Models
    Wooldridge (2016), Chapter 7, pp. 224-233
    Wooldridge (2016), Chapter 17
X. Panel Data Methods
   Wooldridge (2016), Chapters 13 & 14
   Wooldridge (2016), Chapter 16, pp. 514-517