

Economics 420 Econometrics

Fall 2005

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Instructor: Marshall Gramm
Classroom: 033 Barret Library
Class time: TuTh 9:30-10:45
Office: 329A Buckman Hall
Phone: 843-3122
e-mail: gramm@rhodes.edu
Office Hours: MW 1:30-2:30, F 8:30-10:30, or by appointment
Feel free to call or email at anytime (except an hour before assignments are due)

Text: Wooldridge, Jeffrey M., *Introductory Econometrics: A Modern Approach*, South-Western College Publishing

Exams:

Exam #1	Thursday, September 29 th	(25%)
Exam #2	Thursday, November 10 th	(25%)
Final	Wednesday, December 14 th	(25%)

The two midterm exams will be part take home and part in class.
The final may or may not be in class.

Homework: Applied problem sets analyzing data with STATA will be given over the course of the semester. Each assignment will generally be due one week from when it is assigned. Discussion between students about homework is permissible and encouraged. Homework is worth 25% of the final grade and is due at the beginning of class. Ten percentage points per day will be deducted for lateness. You are allowed and encouraged to work together on assignments. You may not use homework or exams assigned in previous semesters and doing so will be deemed a violation of the honor code.

Attendance Policy: While I do not require attendance, I do expect you to come to class on time and forbid you from leaving early without notifying me in advance.

Academic Dishonesty: Any evidence of academic dishonesty may result in your failure of this course.

Course Outline:

Weeks 1-3	Probability and Statistics (Appendix)
Weeks 4-5	Simple Regression Model (Ch 2)
Week 6-7	Multiple Regression Model (Ch 3)
Week 8-9	Statistical Inference (Ch 4)
Week 10-11	Model Specification (Ch 6, 7, 9)
Week 12	Heteroskedasticity (Ch 8)
Week 13	Binary Dependent Variables (Ch 17)
Week 14	Time Series (Ch 10, 11)