
INTRODUCTION TO ECONOMETRICS in Fall 2019 (EC3086)

Course Code	EC3086	Professor(s)	Carla Canelas
Prerequisites	None	Office Number	G-206
Class Schedule	MR: 12:10-13:30 in Q-A101	Office Hours	By appointment
Credits	4	Email	ccanelas@aup.edu
Semester	Fall 2019	Office Tel. Ext.	

Course Description

The objective of the course is to provide students with insights on econometric analysis. It introduces students to regression methods for analysing data in different context. Topics covered include simple and multiple regression analysis with cross-sectional data.

The emphasis of the course is also on empirical applications. We will use the statistical software STATA, which is used by a large number of companies, government agencies, international organisations, and research centres. Statistical programming skills are a large contributor to the wage premium which economics major receive.

Course Learning Outcomes

Understand the basic concept in econometric analysis and the assumptions underlying these concepts

Acquire hands on experience in analysing economic data

Acquire basic statistical programming skills using STATA

Conduct and critique empirical studies in economics and related fields

General Education

Course Outline

Tentative Outline subject to change.

TOPICS Introduction to regression model

READINGS Ch 1

TOPICS Two-variable regression analysis: some basic ideas

READINGS Ch 2

TOPICS Two-variable regression analysis: estimation

READINGS Ch 3

TOPICS Classical normal linear regression model

READINGS Ch 4

Midterm Exam 1: Monday, September 30, 2019

TOPICS Two-variable regression: interval estimation and hypothesis testing

READINGS Ch 5

TOPICS Two-variable regression model: extensions

READINGS Ch 6

TOPICS Multiple regression analysis: estimation

READINGS Ch

TOPICS Multiple regression analysis: inference

READINGS Ch 8

Midterm Exam 2 (cumulative): Monday, October 28, 2019

TOPICS The matrix approach to linear regression model

READINGS Appendix C

TOPICS Relaxing assumptions of the regression model

READINGS Ch 10-14

TOPICS: STATA Applications

TOPICS: Project related work

Midterm Exam 3 (cumulative): Monday, November 25, 2019

Project presentations: Monday, December 2, 2019

Final papers due: Monday, December 16, 2019

Textbooks

Title	Author	Publisher	ISBN	Required
Introductory Econometrics: A Modern Approach	Jeffrey Wooldridge		978-1-111-53104-1	No
Basic Econometrics	Damodar N. Gujarati	Mcgraw Hill	9781260101140	Yes

Attendance Policy

Students studying at The American University of Paris are expected to attend ALL scheduled

classes, and in case of absence, should contact their professors to explain the situation. It is the student's responsibility to be aware of any specific attendance policy that a faculty member might have set in the course syllabus. The French Department, for example, has its own attendance policy, and students are responsible for compliance. Academic Affairs will excuse an absence for students' participation in study trips related to their courses.

Attendance at all exams is mandatory.

IN ALL CASES OF MISSED COURSE MEETINGS, THE RESPONSIBILITY FOR COMMUNICATION WITH THE PROFESSOR, AND FOR ARRANGING TO MAKE UP MISSED WORK, RESTS SOLELY WITH THE STUDENT.

Whether an absence is excused or not is ALWAYS up to the discretion of the professor or the department. Unexcused absences can result in a low or failing participation grade. In the case of excessive absences, it is up to the professor or the department to decide if the student will receive an "F" for the course. An instructor may recommend that a student withdraw, if absences have made it impossible to continue in the course at a satisfactory level.

Students must be mindful of this policy when making their travel arrangements, and especially during the Drop/Add and Exam Periods.

Grading Policy

Midterm exam 1: 25 %

Midterm exam 2: 25 %

Midterm exam 3: 25 %

Research project: 25 % (Oral presentation + written report)

Other
