
INTRODUCTION TO ECONOMETRICS in Fall 2020 (EC3086)

Course Code	EC3086	Professor(s)	Carla Canelas
Prerequisites	None	Office Number	G-206
Class Schedule	M: 14:30-16:05 in SD-3 R: 09:00-10:35 in SD-3	Office Hours	By appointment
Credits	4	Email	ccanelas@aup.edu
Semester	Fall 2020	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

Describe the basic concepts in econometric analysis and the assumptions underlying these concepts.

Analyze economic data.

Demonstrate basic statistical programming skills using STATA.

Conduct and critique empirical studies in economics.

You will be able to engage in the writing practices and culture of your chosen major, adding to the skills you acquired in the Research, Interpretation, and Writing classes to develop a personal, authentic disciplinary voice.

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, October 19, 2020

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, November 9, 2020

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, December 7, 2020

Project presentations: Thursday, December 10, 2020

Final papers due: Thursday, December 17, 2020

Textbooks

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

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.

Covid-19 temporary amendments:

Students studying at The American University of Paris are still expected to attend ALL scheduled classes. Due to the Covid-19 pandemic, students will have the option of attending classes remotely when special circumstances apply. For example when students are placed under quarantine by the French authorities or by their doctor, or when students present symptoms of Covid-19 and are directed, by their doctor or the AUP Health Office, to remain home. It is still the student's responsibility to be aware of any specific attendance policy that their professor might have set in the course syllabus. In particular, Students attending remotely from distant Time Zones should check with their professors about the specific attendance policy for remote learners.

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 also 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
