

Economics 4848-003: Applied Econometrics

Spring 2019

T/Th 9:30 AM – 10:45 AM

Room: HUMN 1B45

Class Website through Desire2Learn (D2L)

No Class: March 26 - 28 (Spring Break)

Professor Francisca Antman

Office: Economics 222

Office Hours: T/Th 11AM - 12:00PM and by appointment

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Course Description & Objectives

This course is designed as an introduction to the practice of applied regression analysis with a focus on developing skills in econometric analysis and interpretation to conduct original research in the field. A variety of data sets will be used throughout the course and students will analyze them using STATA, a statistical software package popular for conducting empirical economic research.

Prerequisites: ECON 3070 (Intermediate Micro) and ECON 3818 (Introduction to Statistics), or its equivalent, all passed with a C- or better. This is a hands-on course, suited to students interested in developing practical skills in applied econometrics. As such, we will review concepts such as hypothesis testing, but prior exposure is assumed. Students interested in a more in-depth theoretical presentation of some of the topics covered in this course can find complementary material in ECON 4818.

Textbook: There are no required texts for this course, but the lectures will draw from the course pack developed by Professor Brian C. Cadena, available on the course website. Lectures may also be supplemented with material from *Introductory Econometrics: A Modern Approach* by Jeffrey M. Wooldridge, Cengage Learning 2016. See the course website for links to useful tutorials and online resources for STATA users.

Software: Students are not required to purchase their own copies of STATA, as it is available in campus computer labs. Students who wish to purchase STATA for the convenience of working on their own devices, should purchase through the University Grad Plan to obtain a substantial discount. Note that you should purchase STATA/IC (currently priced at \$45 for a 6 month license), as Small STATA is insufficient for this course.

See details at: <https://www.stata.com/order/new/edu/gradplans/student-pricing/>

Hardware: Students should plan to bring a USB drive to every class meeting to store their work or be familiar with online storing technologies such as Google Drive.

Course Requirements

1. Class participation and attendance are required, including contributing to our class discussions. As per department policy, students who do not attend one of the first three class meetings will

be administratively dropped from the course. Unless otherwise noted in class or on the course website, you are responsible for the material covered in class, so it is in your interest to attend.

Economics 4848 Tentative Course Outline, Spring 2019

Note that the dates listed below are a rough guide to the timeline of the course. We may move through the material somewhat faster or slower than presented below. You should come to class to stay updated on the progress of the course.

Week	Dates	Material
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