

Econ 410

Introductory Econometrics

Instructor: Xiaoxia Shi E-mail: xshi@ssc.wisc.edu

TAs: Jin Yan (jyan2@wisc.edu), Junjie Guo (jguo27@wisc.edu)

Class Webpage: Course material will be posted at <https://learnuw.wisc.edu/>

Lectures: Tu, Th, 02:30 PM – 03:45PM, SOC SCI 5106

Lab sessions:

Jin Yan:

Dis 301: Fr, 8:50-9:40am, SSI 6101

Dis 302: Fr, 9:55-10:45am, SS 6228

Junjie Guo:

Dis 303: Fr, 11:00-11:50am, SS 6101

Dis 304: Fr, 12:05 – 12:55pm, SS 6101

Instructor office hours: Tu 3:50-4:50pm, Th 10-11am SS 6428

TA office hours: Jin: Mo 1:30-3:30pm, Junjie: We, 3:00-5:00pm, SS 7218

Textbook:

Required Text: Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach, South-Western College Publishing, 4nd edition. The 3rd edition is acceptable. Check with classmates to make sure that you are doing the right problem set questions if you use the 3rd edition or international edition.

Course Overview

The purpose of this course is to help students understand how to interpret economic data. It will focus on the issues that arise in using this type of data, and the methodology for solving these problems. The focus of the course is on regression analysis. Specific topics and extensions will include multivariate regression, dummy variables (including limited dependent variables), heteroskedasticity, time series and panel data. Problem sets will provide practical experience in addressing some of these issues using actual economic data.

I will follow the textbook closely. Chapters 1-8 and 15 and selected material in Chapter 10-14 will be covered.

STATA:

The computer program STATA will be used extensively in the course. One reasonably good introduction is <http://data.princeton.edu/stata/>. I will do some STATA demonstration in class. Jin and Junjie will help you during the lab sessions. People working in the computer lab could be knowledgeable about STATA, too. BUT do not expect either of us to give you command by command instruction to your problem sets before they are turned in.

Requirements:

1. Class attendance and participation, 5%. You are required to come to class. There will be a

- random number of pop quizzes in class at random times.
2. 5 of 6 problem sets (30%). That means you may miss one no questions asked. If you do all six, I will take the best five.
 3. Two mid-term exams, each 20%.
 4. Final exam (25%).

Key Dates:

1. Problem Sets will go out about every other week, and you will have a week or a bit more to do them. Problem sets are due before class time of the due date. NO late problem sets are accepted. If you choose to hand in late anyways, a 50% discount is applied for each day after the due date. The number of days is rounded upward, e.g. 1 day and 1 hour is rounded up to 2 days.
2. The mid-terms are scheduled at class time on **Oct. 4 (Th)** and **Nov. 8 (Th)**.
3. The final exam is scheduled at **7:45-9:45am, 12/16/2012** (Location TBA)
4. Students are responsible for announcements made in class and via E-mail.
5. As a general rule, I do not give make up exams. However, if there are exceptional circumstances that make it impossible for you to take an exam at the scheduled time you should contact me **before** the exam.

GRIEVANCE PROCEDURE

The Department of Economics has developed a grievance procedure through which you may register comments or complaints about a course, an instructor, or a teaching assistant. The Department continues to provide a course evaluation each semester in every class. If you wish to make anonymous complaints to an instructor or teaching assistant, the appropriate vehicle is the course evaluation. If you have a disagreement with an instructor or a teaching assistant, we strongly encourage you to try to resolve the dispute with him or her directly. The grievance procedure is designed for situations where neither of these channels is appropriate. If you wish to file a grievance, you should go to room 7238 Social Science and request a Course Comment Sheet. When completing the comment sheet, you will need to provide a detailed statement that describes what aspects of the course you find unsatisfactory. You will need to sign the sheet and provide your student identification number, your address, and a phone where you can be reached. The Department plans to investigate comments fully and will respond in writing to complaints. Your name, address, phone number, and student ID number will not be revealed to the instructor or teaching assistant involved and will be treated as confidential. The Department needs this information, because it may become necessary for a commenting student to have a meeting with the department chair or a nominee to gather additional information. A name and address are necessary for providing a written response.