COURSE SYLLABUS
ECNS 561: Econometrics
Fall 2017

Class Schedule: 1:40 pm to 2:55 pm on Tuesday and Thursday (Linfield Hall 109)

Professor: Dr. Mark Anderson
Email: dwight.anderson@montana.edu
Office Hours: Tuesday 3:00 pm to 5:00 pm (307-E Linfield Hall)
Course webpage: www.dmarkanderson.com

Course prerequisites: ECNS 301 (Intermediate Micro), STAT 216 (Intro to Stats), M 221 (Intro to Linear Algebra)

Textbooks: -Introductory Econometrics (5th edition) by Wooldridge
-Introduction to Modern Econometrics Using Stata by Baum

Software: STATA

Grading: -Four Mega HWs (25% of overall grade)
-The Mega HWs will be a combination of pencil-and-paper exercises and problems that will require the use of STATA (e.g., replication exercises)

-Midterm (35% of overall grade)
-Scheduled for **Oct. 5th** in class

-Final (40% of overall grade)
-Scheduled for **Dec. 15th** from 2-3:50pm (depending on the scheduling for the ECNS 401 and ECNS 467 finals, we may change this date/time)

Material to be covered in class:

-The first three to four weeks of class we will cover some basics and fundamentals of probability theory and mathematical statistics. The first Mega HW will be based entirely on this material.

-For the remainder of the course, we will cover as much of the material in Part 1 of Wooldridge as we can get through. We will introduce the simple regression model and cover multiple regression analysis all the way from estimation to inference to the asymptotics of ordinary least squares (OLS). We will also cover other issues in multiple regression such as functional forms that arise in applied work, selection of regressors, prediction, and residual analysis. If time permits, we will cover multiple regression analysis with qualitative information (i.e. dummy variables) and heteroskedasticity.