

**COURSE SYLLABUS**  
**ECNS 561: Econometrics**  
**Fall 2018**

**Read this syllabus carefully.** It represents a contract between you and the instructor of the course. Continued enrollment in the course will be interpreted as your acceptance of this contract.

**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](mailto:dwright.anderson@montana.edu)

**Office Hours:** Tuesday 3:00 pm to 5:00 pm (307-E Linfield Hall)

**Course webpage:** [www.dmarkanderson.com](http://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. 4<sup>th</sup>** in class

-Final (40% of overall grade)  
-Scheduled for **Dec. 13<sup>th</sup>** from 12-1:50pm (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.

**Grades of "Incomplete":** In accordance with MSU policy, incomplete grades will not be assigned except for cases of extreme personal hardship or unusual academic situations that are certified by the Dean of Students. See the "Courses, Credits, and Grades" section of the MSU online catalog (<http://www.montana.edu/wwwcat/academic/acad6.html#IGrade>) for more information.

**Academic Misconduct:** MSU has developed expected standards of student academic honesty and integrity. Students who violate these standards commit academic misconduct and will be subject to academic and/or disciplinary sanctions. You are expected to read and comply with the guidelines concerning academic integrity contained in the document, *Conduct Guidelines and Grievance Procedures for Students*, available at [http://www2.montana.edu/policy/student\\_conduct/student\\_conduct-code\\_2008-2009.htm](http://www2.montana.edu/policy/student_conduct/student_conduct-code_2008-2009.htm)