Introduction:

This class has the potential for being one of the most rewarding classes you can take as an undergraduate – and a different experience as this is a class in applied economics. You will learn a lot about statistical modeling and learn to use software packages to perform econometric analysis. This will be an applied class and should prepare you for working with data in a job environment or in graduate school. The class builds on Econ 3640 and we will review basic probability and statistics as we move through the material. No experience with computers is assumed, but we will use computers extensively.

Goals:

- To become familiar with multivariate regression analysis
- To review using Excel software
- To become acquainted with an econometric software package named R.
- Learn how to detect violations of classical model assumptions (CLRM)
- Learn how to deal with violations of the CLRM
- Learn how to collect, summarize, and analyze cross-sectional, time series, and mixed cross-sectional/time series data

Evaluation – subject to some adjustment based on class size.

- One in-class mid-term examination (25%)
- One final in-class exam with take home component (50%)
- One applied project (25%)
- Grades based on 90, 80, 65 % cuts.

Reading & Outline (approximate):

Chapters 1 through 14 of *Introduction to Econometrics*, Christopher Dougherty, ISBN 978-0-19-928096-4
Week 1, August 23, 25. Chapters Review, Chapter 1, Introduction to R
Week 2, August 30, September 1: Chapter 2
Week 3, Labor Day Holiday, September 8: Chapter 3
Week 4, September 13, September 15: Chapter 4
Week 5, September 20, September 22: Chapter 5
Week 6, September 27, September 29: Chapter 6
Week 7, October 4, October 6: Chapter 7
Week 8, Fall Break (October 11-15)
Week 9, October 18, October 20: Chapter 8
Week 10, October 25, October 27: Chapter 9
Week 11, November 1, November 3: Chapter 10
Week 12, November 8, November 10: Chapter 11
Week 13, November 15, November 17: Chapter 12
Week 14, November 22, November 24 ??: Chapter 13
Week 15, November 29, December 1: Chapter 14??
Week 16, December 6, December 8 (Last day of class)
Final Exam scheduled date/time: Monday, December 13, 10:30 AM – 12:30 PM
To be scheduled: Mid-Term, Projects

Disclaimer
The University of Utah seeks to provide equal access to its programs, services and activities for people with disabilities. If you will need accommodations in the class, reasonable prior notice needs to be given to the Center for Disability Services, 162 Union Building, 581-5020 (V/TDD). CDS will work with you and the instructor to make arrangements for accommodations. (www.hr.utah.edu/oeo/ada/guide/faculty/)