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Economics 11
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Economics 4848-001
Applied Econometrics
TTH, 11:00-12:15
HUMN 1B45

9pm on weekdays. The library lab is open some hours on the weekend with details on the OIT website. Those who are interested in purchasing a personal copy can go through the

Exams

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Topics to be covered (tentative):

Intro & Review

- { Unit 1: Introduction to quantitative economic researches (Ch. 1)
- { Unit 2: Review of probability and statistics (Ch. 2 & Ch. 3)
- { Unit 3: Confidence Interval & Hypothesis Testing (Ch. 3)
- { Unit 4: Introduction to Stata
- { Unit 5: Descriptive and graphic analysis with Stata

Regression Analysis

- { Unit 6: Overview of regression analysis
- { Unit 7: Ordinary least square (OLS) (Ch. 4)
- { Unit 8: Bivariate correlation & Bivariate regression model
- { Unit 9: Multivariate regression model
- { Unit 10: Steps in applied regression analysis
- { Unit 11: The classical OLS model assumptions (Ch. 4)
- { Unit 12: Regression Diagnostics - How to deal with imperfect data
- { Unit 13: Functional form specification
- { Unit 14: Omitted variable problem
- { Unit 15: Multicollinearity
- { Unit 16: Serial correlation
- { Unit 17: Heteroskedasticity
- { Unit 18: Dummy dependent variables

Data Management

- { Unit 19: Working with IPUMS data and Running your own regression project
- { Unit 20: Merging data sets



"Live as if you were to die tomorrow. Learn as you were to live forever."

/ Gandhi