

**Economics 4848- Applied Econometrics
Spring 2018, T/Th 12:30-1:45, Humanities 1B45**

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Course Materials

On Desire2Learn

Office Hours

T 10:00-11:30 W 10:00-11:30

It is very easy to schedule appointments outside of office hours with me—I am almost always in my office during normal business hours. The best way to set up an appointment is by email.

Course Prerequisite

This class requires previous completion of Economics 3818, Intro to Statistics, or the equivalent.

Course Description

The goal of this course is to teach you how to analyze data in order to obtain meaningful inferences, in other words, to use data to say something informative about interesting questions.

Purchasing your own copy of STATA will provide the convenience of working on class material outside of university computer labs. If you chose to purchase your own copy of STATA, you

Grades

Grades will be based on:

20% Midterm 1 (Tues Feb 20)

20% Midterm 2 (Thurs Mar 22)

30% Final Research Project (Due Fri, May 4)

30% Final Exam (Sun, May 6, 4:30-7)

Letter grade standards: I evaluate work in this course from the perspective of an employer. An A on an exam or on the final project means that an employer would consider the student a desirable hire. Standards for other letter grades are based on degree of departure from this standard.

Some Additional Notes/Policies

Material from a Missed Class If you miss class, mhms9w T* [(s)-1(t)-2(a)4(nda)4prodalrk i fi-1(9wbd.)]TJ
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How Can I Do Better?

Every semester, I have some students who show up in office hours to discuss the fact that they are dissatisfied with their performance in the class so far and to ask advice about how to improve. My answer is always the same. So I am putting that advice here so that everyone has it from the first day of

Course Schedule

Week 1 (Jan 16, Jan 18): Introduction and Getting Started in STATA

Week 2 (Jan 23, Jan 25): Summarizing Continuous Data

Week 3 (Jan 30, Feb 1): Categorical Data

Week 4 (Feb 6, Feb 8): Hypothesis Testing

Week 5 (Feb 13, Feb 15): Simple Regression

Week 6: **Tues, Feb 20- 1st Midterm**
Feb 22: Non-linear Models

Week 7 (Feb 27, Mar 1): Categorical Variables, Multiple Regression

Week 8 (Mar 6, Mar 8): Interaction Models

Week 9 (Mar 13, Mar 15): Omitted Variable Bias, Standard errors and Multicollinearity

Week 10 (Mar 20, Mar 22) **Thurs, Mar 22- 2nd Midterm**

Week 11: Spring Break

Week 12 (Apr 3, Apr 5): IPUMS Tutorial (How to do the project)

Week 13 (Apr 10, Apr 12): Individual meetings during class time to discuss final projects

Week 14 (Apr 17, Apr 19): Advanced topics: Logit Model

Week 15 (Apr 24, Apr 26): Advanced Topics: Fixed-Effects Models

Week 16 (May 1, May 3): Advanced Topics: Difference-in-Differences Models

Fri, May 4