University of Colorado at Boulder Department of Economics Econ 4848 - Applied Econometrics Professor Carlos Martins-Filho

O ce. Economics Building 105.

Meetings. MWF 10:00 AM - 10:50 AM, HUMN 1B45.

O ce hours. F 11:00 AM - 1:00 PM. For appointments email carl os. martins@col orado. edu.

Prerequisites. Successful completion of ECON 3818 and ECON 3070 (recommended).

Course description and objectives. The main objective of this course is to equip you with basic undergraduate statistical/econometric knowledge and computational tools necessary to conduct empirical research. To that end we will:

- 1. study the classical linear regression model and extend it in selective ways (feasible GLS, limited regressands).
- 2. explore various sources of economic data
- 3. introduce you to the basic features of Stata (a data management and statistical software).

By the end of the semester you will be able to carry out an empirical project that addresses a relevant social or economic issue using regression analysis and real data.

on the class website at

http://spot.colorado.edu/~martinsc/ECON

		-	available 04.08 and due 04.15
	midterm 1	20 points	02.11
_484	midterm 2	20 points	03.18
	8 mpirical project	30 points	due 04.29
	nal	30 points	04.30, 7:30 PM - 10:00 PM

The table below lists all evaluations, provides dates, and points.

Evaluation	Points	Date and time
homework 1	-	available 01.21 and due 01.28
homework 2	-	available 02.04 and due 02.11
homework 3	-	

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Textbook.

Wooldridge, J., 2009, Introductory econometrics. South-Western Cengage Learning, OH.

Software. Stata is available in the computer laboratory in the basement of the Economics Building and in Humanities 1B45. Visit http://webdata.colorado.edu/labs/map/for a list of computer laboratories and available software. If you wish to purchase Stata, visit

http://www.stata.com/order/new/edu/gradplans/gp-campus.html.

As a student in the university of Colorado you will be able to purchase Stata at a discount through GradPlan. There are multiple sources of information online about Stata. Several links to books, tutorials and examples are listed on the teaching portion of my webpage. A particularly useful book is,

Baum, C. F., 2006, An introduction to modern econometric using Stata. Stata Press, College Station, TX.

Topics and readings.

- Campus policy regarding religious observances requires that faculty make every e ort to reasonably and fairly deal with all students who, because of religious obligations, have con icts with scheduled exams, assignments or required attendance. In this class, if the two midterm, nal or homework due dates prevent/inhibit you from exercising your rights to religious observance, please inform me by August 28, 2009 so that reasonable accommodations can be made. See full details at www. col orado. edu/pol i ci es/fac_rel i g. html
- Students and faculty each have responsibility for maintaining an appropriate learning environment. Students who fail to adhere to such behavioral standards may be subject to discipline. Faculty has the professional responsibility to treat all students with understanding, dignity and respect, to guide classroom discussion and to set reasonable limits on the manner in which they and their students express opinions. Professional courtesy and sensitivity are especially important with respect to individuals and topics dealing with di erences of race, culture, religion, politics, sexual orientation, gender variance, and nationalities. See polices at

www.colorado.edu/policies/classbehavior.html

and at

www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code

• All students of the University of Colorado at Boulder are responsible for knowing and adhering to the academic integrity policy of this institution. Violations of this policy may include: cheating, plagiarism, aid of academic dishonesty, fabrication, lying, bribery, and threatening behavior. All incidents of academic misconduct shall be reported to the Honor Code Council (honor@colorado.edu; 303-725-2273). Students who are found to be in violation of the academic integrity policy will be subject to both academic sanctions from the faculty member and non-academic sanctions (including but not limited to university probation, suspension, or expulsion). Other information on the Honor Code can be found at www.colorado.edu/policies/honor.html

and at

www.colorado.edu/academics/honorcode/.

• The University of Colorado Policy on Sexual Harassment applies to all students, sta and faculty. Sexual harassment is unwelcome sexual attention. It can involve intimidation, threats, coercion, or promises or create an environment that is hostile or o ensive. Harassment may occur between members of the same or opposite gender and between any combinations of members in the campus community: students, faculty, sta, and administrators. Harassment can occur anywhere on campus, including