San Jose State University
Department of Economics

Dr. Tom Means
Spring 2018

Economics 203B
Seminar in Econometric Methods

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Office Hours: MW 12:00 – 1:15 pm, W 6-6:30 pm, and by appointment

Text:

Introduction to Econometrics, James H. Stock, Mark W. Watson, Prentice Hall, 3rd edition, 2015

Principles of Econometrics, R. Carter Hill, William E. Griffiths, & Guay C. Lim, John Wiley & Sons Inc., 4th edition, 2011

Using STATA for Principles of Econometrics, Lee Adkins & R. Carter Hill, John Wiley & Sons Inc., 4th edition, 2011 ***(Recommended)***

Primer on Bayesian Statistics, T. S. Means, 2011 ***(http://www.sjsu.edu/people/tom.means/courses/econ3/)***

Course Info: This is a graduate course in Econometrics. The prerequisite is Economics 103 or its equivalent. Attendance in class is highly recommended since lecture material will go into more depth than the text and the course will require a significant amount of lab work.

Exams, Lab and Homework: Grading will be based on (approximately) 10 computer project reports. Incomplete grades will only be considered if you have a grade of B or better.

Course

Outline:

Week 1
1/24(W) Introduction – Ch. 1, Probability Primer , Appendix A, B, C (Hill); Ch. 1,2,3 (Stock)

Week 2
1/31(W) Simple Linear Regression – Ch. 2(Hill), Ch. 4, 17(Stock)

Week 3
2/07(W) Interval Estimation and Hypothesis Testing – Ch. 3-4(Hill), Ch. 5(Stock)

Week 4
2/14(W) Prediction, Goodness-of-Fit and Modeling Issues – Chapter 4(Hill)

Week 5
2/21(W) The Multiple Regression Model – Ch. 5(Hill), Ch.6, 18(Stock)

Week 6
2/28(W) Further Inference in the Multiple Regression Model – Ch. 6(Hill). Ch. 7-9(Stock)

Week 7
3/07(W) Functional Form - Ch. 5.6-7,(Hill), Ch. 8(Stock)

Week 8
3/14(W) Indicator Variables – Ch. 7(Hill), Ch. 5.3, 13(Stock

Week 9
3/21(W) Heteroskedasticity – Ch. 8(Hill) Ch. 5.4(Stock)

3/26 – 3/30 SPRING BREAK – no classes

Week 10
4/04(W) Panel Data Models – Ch. 15(Hill), Ch. 10(Stock)

Week 11
4/11(W) Indicator Dependent Variable Models – Ch. 16(Hill), Ch. 11(Stock)

Week 12
4/18(W) IV Estimation – Ch. 10(Hill), Ch. 12(Stock)

Week 13
4/25(W) Time-Series Topics – Ch. 9, 12-14(Hill), Ch. 14-16(Stock)

Week 14

5/02(W) Simultaneous Equations Models – Ch. 11(Hill)

Week 15
5/09(W)   Spatial Econometrics - Handouts

5/16(W)   Final Exam 6:30 – 9:00 PM