San Jose State University Dr. Tom Means

Department of Economics Spring 2015

***Economics 203***

***Seminar in Econometric Methods***

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**Faculty**

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**Office**

**Hours:** MW 2:00 – 2:45 pm, and by appointment

**Text:** ***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 lab assignments and project reports. Incomplete grades will only be considered if you have a grade of B or better.

**Course**

**Outline:**

Week 1

1/28(W) Introduction - Chapter 1, Probability Primer, Appendix A, B, C

Week 2 Simple Linear Regression - Chapter 2

2/04(W)

Week 3 Interval Estimation and Hypothesis Testing - Chapter 3

2/11(W)

Week 4 Prediction, Goodness-of-Fit and Modeling Issues – Chapter 4

2/18(W)

Week 5 The Multiple Regression Model - Chapters 5

2/25(W)

Week 6 Further Inference in the Multiple Regression Model - Chapters 6

3/04(W)

Week 7 Using Indicator Variables - Chapter 7

3/11(W)

Week 8 Heteroskedasticity - Chapter 8

3/18(W)

**3/23 – 3/27 SPRING BREAK – no classes**

Week 9 Panel Data Models - Chapters 15

4/01(W)

Week 10 Qualitative and Limited Dependent Variable Models – Chapter 16

4/08(W)

Week 11 IV Estimation – Chapter 10

4/15(W)

Week 12 Time-Series Topics – Chapters 9, 13, 14

4/22(W)

Week 13 Spatial Econometrics - Handouts

4/29(W)

Week 14 Simultaneous Equations Models – Chapter 11

5/05(W)

Week 15 Review

5/13(W)

**5/20(W) Final Exam 6:30 – 9:00 PM**