ECON 482 A: Econometric Theory and Practice

Instructor**:** Dong-Jae Eun
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(I will respond to your emails within 48 hours unless it is urgent.)

Class Webpage: Course materials will be posted at Canvas.
(https://canvas.uw.edu/courses/1477923)

Instructor Office Hours: Every Friday 10:00-11:00

<Read carefully.>

In ECON 482, lectures will be provided remotely and asynchronously by pre-recorded material posted on Canvas due to my health problems. Lecture note pdf files will be posted on Canvas, too.

I will be available to answer questions during the Zoom office hour (Zoom link will be given on the Canvas website, check the zoom section).

Assignments must be submitted remotely. Scan/type and post on Canvas.

Exams will be open-book and given in person. There will be three exams and your grade will be based on an equal-weighted average.

Special arrangements will be needed for remote exams. Remote exams will be given only for a medical reason. You are required to email me a doctor's letter at least 72 hours before the scheduled exam.

If you cannot come to an exam at all, do the following:

- **If it's an emergency you need to 1) email me at least one hour before the exam starts, 2) explain and 3) get my approval via email.**
- **If you fail to do the above, I'll examine case by case.**
- **If it's not an emergency, I'll ask for proofs. (e.g., submitting doctor's letter, forwarding interview request email) You must email me the proof at least 72 hours before the scheduled exam.**

Textbook:

Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach, South- Western College Publishing, 7th edition.

Problem set assignments will be borrowed from the above textbook.

Course Overview:
The purpose of this course is to help students understand how to interpret economic data. It will focus on the issues that arise in using this type of data, and the methodology for solving these problems. The focus of the course is on regression analysis. Specific topics and extensions will include multivariate regression, dummy variables, heteroskedasticity, endogeneity, etc.

STATA:

In class we will discuss Stata (a statistical software) although that will be far from the focus of this class. (The focus of this class is the mathematical background of econometrics)

If you want to use Stata:

1. If you are familiar with 'remote access', there is a way to use Stata free of charge. Go to this link (https://csde.washington.edu/computing/resources/#TS_Connecting) and follow the instructions under "Remote Access Windows Computing (Terminal Servers)" carefully for setting up the remote desktop.

2. If for some reason the method 1 doesn't work (Try several times!), you can buy Stata here (https://itconnect.uw.edu/wares/uware/). You can buy "Stata/IC" (the cheapest version.)

One reasonably good introduction is http://data.princeton.edu/stata/. I may do some STATA demonstration in class.

Requirements:
1. Problem sets (10%).
2. Three Exams (each 30%)

Key Dates:

1. Problem sets are due before class time of the due date. NO late problem sets are accepted.

2. Exam schedule (tentative):
Exam 1: 10/21
Exam 2: 11/11
Exam 3: 12/9
(During usual class time, assigned classroom)

4. Students must know announcements made in class and via Canvas.

Read "Department Policy on Academic Conduct" from department webpage.
Academic integrity is the cornerstone of the Department's rules for student conduct and evaluation of student learning. Students accused of academic misconduct will be referred directly to the Office of Community Standards and Student Conduct for disciplinary action pursuant to the Student Conduct Code and, if found guilty, will be subject to sanctions. Sanctions range from a disciplinary warning, to academic probation, to immediate dismissal for the Department and the University, depending on the seriousness of the misconduct. Dismissal can be, and has been, applied even for first offenses. Moreover, the instructor for the course can assign a grade of zero.