

## 0201E301

# Introduction to Econometrics

**Instructor:** TBA

**Time:** December 16, 2024 - January 17, 2025

**Office Hours:** 2 hours (according to the teaching schedule)

**Contact Hours:** 60 (50 minutes each)

**Credits:** 4

**Email:** TBA

### Course Description

This course is an introduction to applied methods for analyzing economic and financial data. Areas of focus will include cross section data, time series data, regression analysis, hypothesis testing, and applied topics in economics with an emphasis on applications.

### Required Textbook(s)

James H. Stock, Mark W. Watson. *Introduction to Econometrics*, Pearson, 3rd Edition, ISBN:9780133595420

## **Prerequisites**

0201E101 Microeconomics, 0201E102 Macroeconomics , 0701S201 Introduction to Statistics and 0701M110 Calculus I

## **Course Schedule**

Please note that the schedule is meant to give an overview of the major concepts this course. Changes may occur in this calendar as needed to aid in the student's development.

### ***Week 1***

- Course Introduction
- Chapter 1. Economic Questions and Data
- Chapter 2. Review of Probability
- Chapter 3. Review of Statistics

### ***Week 2***

- Chapter 4. Linear Regression with One Regressor
- Chapter 5. Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals

### ***Week 3***

- Chapter 6. Linear Regression with Multiple Regressors
- Chapter 7. Hypothesis Tests and Confidence Intervals in Multiple Regression
- Mid-term Exam

### ***Week 4***

- Chapter 8. Nonlinear Regression Functions
- Chapter 9. Assessing Studies Based on Multiple Regression

**Week 5**

- Chapter 10. Regression with Panel Data
- Chapter 12. Instrumental Variables Regression
- Final Exam

**Course Requirements**

1. Class Conduct: Consistent, respectful and informed participation is expected from every student in the course.
2. I will respond to emails in a timely manner. It is best to make an appointment or speak to me after lecture.

**Grading Policy**

|               |             |
|---------------|-------------|
| Exams         | 40%         |
| Quizzes       | 30%         |
| Assignments   | 20%         |
| Participation | 10%         |
| <b>Total</b>  | <b>100%</b> |

**Quizzes**

For this five-week course, there will be a quiz on the Monday of the first, second and fourth week. Each Quiz is worth 10%.

**Exams**

Exam 1 will be held on the Friday of Week 3. Exam 2 will be held on the Friday of Week 5. Each Exam is worth 20%.

**Assignment**

Homework will be assigned by the professor in class. This will take 20% of the final

grade.

## Grading Scale

The instructor will use the grading system as applied by JNU:

| <b>Definition</b> | <b>Letter Grade</b> | <b>Score</b> |
|-------------------|---------------------|--------------|
| Excellent         | A                   | 90~100       |
| Good              | B                   | 80~89        |
| Satisfactory      | C                   | 70~79        |
| Poor              | D                   | 60~69        |
| Failed            | E                   | Below 60     |

## Academic Integrity

As members of the Jinan University academic community, students are expected to be honest in all of their academic coursework and activities. Academic dishonesty, includes (but is not limited to) cheating on assignments or examinations; plagiarizing, i.e., misrepresenting as one's own work any work done by another; submitting the same paper, or a substantially similar paper, to meet the requirements of more than one course without the approval and consent of the instructors concerned; or sabotaging other students' work within these general definitions. Instructors, however, determine what constitutes academic misconduct in the courses they teach. Students found guilty of academic misconduct in any portion of the academic work face penalties that range from the lowering of their course grade to awarding a grade of E for the entire course.