

Economics 4818: Introduction to Econometrics

Fall 2020

MWF 12:40 – 1:30pm

Remote (Zoom)

Professor: Adam McCloskey

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Office Hours (Zoom): M 1:30 –2:30pm, F 9:00 – 10:00am

Course Description

The goal of this course is to learn the basics of the theory and practice of analyzing relationships in economic (and other) data. This course serves as an introduction to multiple regression techniques with a focus on economic applications. It includes extensions to discrete response, panel data, and time series models, as well as concepts such as omitted variables, missing data, sample selection, randomized and quasi-experiments, and instrumental variables. The course also develops the ability to apply econometric and statistical methods using the computer package STATA.

Prerequisites

ECON 3818 – Introduction to Statistics with Computer Applications (or equivalent).

Course Materials

The required textbook is *Introduction to Econometrics* by James Stock and Mark Watson (SW). Course material will mostly be based upon the 3rd edition but other editions are similar and fine to study from. Lecture notes, STATA exercises and other material will be posted on CU's Canvas website which can be accessed at <https://canvas.colorado.edu/>. Homework and exam questions will be based upon both lectures given in class and required textbook readings. We will use

Tentative Course Outline

The course readings (based upon the 3rd edition of SW) and outline are provided below. The material we will cover may be adjusted somewhat towards the end of the semester.

I. Introduction

Readings

University Policies

Classroom Behavior

Both students and faculty are responsible for maintaining an appropriate learning environment in all instructional settings, whether in person, remote or online. Those who fail to adhere to such behavioral standards may be subject to discipline. Professional courtesy and sensitivity are especially important with respect to individuals and topics dealing with race, color, national origin, sex, pregnancy, age, disability, creed, religion, sexual orientation, gender identity, gender expression, veteran status, political affiliation or political philosophy. For more information, see the policies on [classroom behavior](#) and the [Student Code of Conduct](#).

Requirements for COVID-19

As a matter of public health and safety due to the pandemic, all members of the CU Boulder community and all visitors to campus must follow university, department and building requirements, and public health orders in place to reduce the risk of spreading infectious disease. Required safety measures at CU Boulder relevant to the classroom setting include:

- ! maintain 6-foot distancing when possible,
- ! wear a face covering in public indoor spaces and outdoors while on campus consistent with state and county health orders,
- ! clean local work area,
- ! practice hand hygiene,
- ! follow public health orders, and
- ! if sick and you live off campus, do not come onto campus (unless instructed by a CU Healthcare professional), or if you live on-campus, please alert [CU Boulder Medical Services](#).

Students who fail to adhere to these requirements will be asked to leave class, and students who do not leave class when asked or who refuse to comply with these requirements will be referred to [Student Conduct and Conflict Resolution](#). For more information, see the policies on [COVID-19 Health and Safety](#) and [classroom behavior](#) and the [Student Code of Conduct](#). If you require accommodation because a disability prevents you from fulfilling these safety measures, please see the “Accommodation for Disabilities” statement on this syllabus.

Before returning to campus, all students must complete the [COVID-19 Student Health and Expectations Course](#). Before coming on to campus each day, all students are required to complete a [Daily Health Form](#).

Students who have tested positive for COVID-19, have symptoms of COVID-19, or have had

at 303-492-2127 or cureport@colorado.edu. Information about the OIEC, university policies, [anonymous reporting](#), and the campus resources can be found on the [OIEC website](#).

Please know that faculty and instructors have a responsibility to inform OIEC when made aware of incidents of sexual misconduct, dating and domestic violence, stalking, discrimination, harassment and/or related retaliation, to ensure that individuals impacted receive information about options for reporting and support resources.

Religious Holidays

Campus policy regarding religious observances requires that faculty make every effort to deal reasonably and fairly with all students who, because of religious obligations, have conflicts with scheduled exams, assignments or required attendance. Please let me know *within the first two weeks of the course* if you have any of these conflicts.

See the [campus policy regarding religious observances](#) for full details.