Econ 3121A Introductory Econometrics
2018 – 2019 Term 1
The Chinese University of Hong Kong

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Lectures: Tuesday 1:30pm-2:15pm, ELB_LT2 & Thursday 10:30am-12:15pm ELB_LT3

Course Webpage: Access through CUSIS

Tutorial Hours: TBA (optional, but highly encouraged)

Required Textbook: Introductory Econometrics: A Modern Approach, Wooldridge, Jeffrey M., Cengage Learning. The book is available at the University Bookstore, CUHK. I highly recommend every student to own the textbook.

Course Description and Objectives:
  The purpose of this course is to provide an introduction to the statistical methods that economists use to test economic theory and interpret economic data. We begin with an extended discussion of simple and multiple regression analysis. More advanced topics will be tackled later in the semester, such as dummy variables, heteroscedasticity, instrumental variables, binary choice models, panel data and time series. Problem sets will provide students practical experience in applying econometric techniques to real world data.

  Upon successful completion of this course, students should demonstrate their mastery of a broad knowledge of regression analysis relevant for analyzing economic data, theoretical background for the standard econometric methods used in empirical analysis, and skills of applying STATA in regression analyses of empirical data.

STATA:
The computer program STATA will be used extensively in the course. One good introduction can be found at http://data.princeton.edu/stata/. I will do some STATA demonstration in class. Your TAs will also help you during the tutorial hours. You will have a chance to learn basic knowledge of STATA in the computer lab (916) in ELB. Selected exercises will be given for you to obtain skills on the basic programming and interpretations.

Requirements:
1. 4 problem sets (20%). Each problem set will count 5% in your final grade. Problem sets will go out about every other week, and you will have 1-2 weeks to do them. You are required to bring your hard copy problem sets to the classroom and submit them before class time of the due date. **No late problem sets are accepted.** If you choose to hand in late, a 50% discount is applied for each day after the due date. The number of days is rounded upward, e.g. 1 day and 1 hour is rounded up to 2 days.
2. Midterm exam (30%).
3. Final exam (50%). Final examination will be **cumulative**, but will emphasize the materials after the midterm exam.
4. Class attendance/participation (5% bonus). You are required to come to class **on time**. We will randomly have few attendance checks. A random number of quizzes will also be given in class as participation checks.

Recording:
Audio and/or video recording of the class is prohibited.

Key Dates:
1. The **midterm exam** is scheduled at **class time** (**10:30am-12:15pm**) on **October 18 (Thursday)**. Arrive 10 minutes early.
2. The date of the **final exam** will not be known till late November as it is centrally scheduled by the University. **Early departure before the end of the exam period is NOT a valid reason for absence from the final exam.** Ensure that you are available on these exam dates, as exams will not be rescheduled for any student for any reason.
3. Students are responsible for announcements made in class and via E-mail.

Honesty in Academic Work:
Please visit the following website for details of university policy on Honesty in Academic Work: http://www.cuhk.edu.hk/policy/academichonesty/.
Each assignment must be submitted together with **a signed declaration** of originality.

Course Schedule:

The course schedule is subject to changes as the semester proceeds. Students are responsible for keeping track of course materials at all times.

Week	Tuesday& Thursday	Topic	Reading Chapters
1	Sep 04 & Sep 06	Introduction and Statistics Review	1 & App A-B
2	Sep 11 & Set 13	Simple Regression Model(I)	2.1-2.3
3	Sep 18 & Sep 20	Simple Regression Model(II)	2.4-2.6
4	Sep 25 & Set 27	**No Class on Sep 25** (Public Holiday) Multiple Regression Model(I)	3.1-3.6
5	Oct 02 & Oct 04	Multiple Regression Model(II)	3.1-3.6
6	Oct 9 & Oct 11	Multiple Regression Model(III)	4.1-4.6, App B.5
7	Oct 16 & **Oct 18**	Review & **Midterm Exam (Oct 18 in class)**	
8	Oct 23 & Oct 25	Asymptotics	5
9	Oct 30 & Nov 01	Dummy Variables	7.1-7.5, 7.7
10	Nov 06 & Nov 08	Binary Choice Model and Heteroskedasticity	17.1, 8.1-8.4
11	Nov 13 & **Nov 15**	Endogeneity **No Class on Nov 15** (85th Congregation)	9.1-9.2, 15.1-15.3
12	Nov 20 & Nov 22	Pooled Cross Sections and Panel Data	13, 14
13	Nov 27 & Nov 29	Time Series & Review	10.1-10.2, 10.5
	TBA	**Final Exam** **(Centrally scheduled by the University)**	