

# ECON 7800 - Econometrics I

Spring 2017

Mondays (Lecture) 3:00pm - 4:20pm, Bldg. 73, Rm. 109

Wednesdays (Lab) 3:00pm - 4:20pm, AEB 330

## *Instructor*

Dr. Haimanti Bhattacharya

Email: haimanti.bhattacharya@utah.edu

Office Hours: By Appointment

## *Course description*

This course covers a variety of topics, including endogenous regressors, qualitative data, panel data, experimental data. The course will adopt an applied approach that would facilitate you to identify the strengths and limitations of the estimation methods so that you can apply them for your empirical research judiciously. For the computer exercises you may use any statistical software that you are comfortable with. My personal favorite is STATA and I will use that to demonstrate the applications in the lab.

## *Suggested textbooks*

- Jeffrey Wooldridge. (2010) *Econometric Analysis of Cross Section and Panel Data*. MIT Press.
- William H. Greene. (2011) *Econometric Analysis*. Pearson.
- Fumio Hayashi. (2000) *Econometrics*. Princeton University Press.

## *Topics*

- Endogeneity and instrumental variables
- Qualitative and limited dependent variables
- Panel data analysis
- Quasi-experiment and experiment approaches

*Course evaluation components and their weights*

- Assignments (20% weight)
- Exams (80% weight)

*Course grade criterion*

- $A \geq 93\%$ ,  $93\% > A- \geq 90\%$
- $90\% > B+ \geq 87\%$ ,  $87\% > B \geq 83\%$ ,  $83\% > B- \geq 80\%$
- $80\% > C+ \geq 77\%$ ,  $77\% > C \geq 73\%$ ,  $73\% > C- \geq 70\%$
- $70\% > D+ \geq 65\%$ ,  $65\% > D \geq 60\%$ ,  $60\% > D- \geq 50\%$
- $50\% > E$

*Notes*

- Late assignments lose points.
- The exams must be taken at the scheduled time. When a student has a legitimate (documented) reason for missing the first exam, the weight of the exam will be transferred to the second exam. Absolutely no make-up exams are given.
- Incompletes are not generally given for non-medical reasons.
- If you have any question regarding grading of an exam or assignment, you must ask within a week from the day the grades are provided. No exceptions to this rule will be entertained.

*Americans with Disabilities Act (ADA) Statement*

The University of Utah seeks to provide equal access to its programs, services and activities for people with disabilities. If you will need accommodations in the class, reasonable prior notice needs to be given to the Center for Disability Services, 162 Olpin Union Building, 581-5020 (V/TDD). CDS

will work with you and the instructor to make arrangements for accommodations. All information in this course can be made available in alternative format with prior notification to the Center for Disability Services. ([www.hr.utah.edu/oeo/ada/guide/faculty/](http://www.hr.utah.edu/oeo/ada/guide/faculty/))

*Wellness Statement*

Personal concerns such as stress, anxiety, relationship difficulties, depression, cross-cultural differences, etc., can interfere with a student's ability to succeed and thrive at the University of Utah. For helpful resources contact the Center for Student Wellness - [www.wellness.utah.edu](http://www.wellness.utah.edu); 801-581-7776.