

ECON 7590 - Econometrics

Fall 2018

Tuesday & Thursday, 12:25pm - 1:45pm, GC 3015

Instructor: Dr. Haimanti Bhattacharya

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Office Hours: By appointment

Course description

The purpose of this course is to provide a graduate level introduction to mathematical statistics and linear regression for cross-section data analysis.

Suggested textbooks

- George Casella and Roger Berger. Statistical Inference. 2nd Edition. ISBN 13: 978-0534243128.
- Jeffrey M Wooldridge. Econometric Analysis of Cross Section and Panel Data. 2nd Edition. ISBN-13: 978-0262232586.

Topics

- Statistical theory
 - Probability theory
 - Distribution of random variables
 - Transformation of random variables
 - Moments of random variables
 - Common families of distributions
 - Properties of random sample
 - Point and interval estimation
 - Hypothesis testing

- Cross-section regression analysis
 - Classical linear regression model
 - Properties of OLS
 - Hypothesis testing
 - Qualitative explanatory variables
 - Multicollinearity
 - Heteroskedasticity
 - Specification issues

Grading policy

- Exam 1 on 4th October 2018 (Thursday): 50% weight
- Exam 2 on 4th December 2018 (Tuesday): 50% weight

Letter grade scale

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

Notes

- 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. Make-up exams are permitted only for those students who are absent in order to participate in officially sanctioned university activities.

- Incompletes are not generally given for non-medical reasons.
- If you have any question regarding the grading of an exam, you must ask within a week from the day the grades are provided.
- There will be four practice assignments for which you may work in groups. We will discuss your questions and concerns in class. These practice assignments will not be graded.

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/)

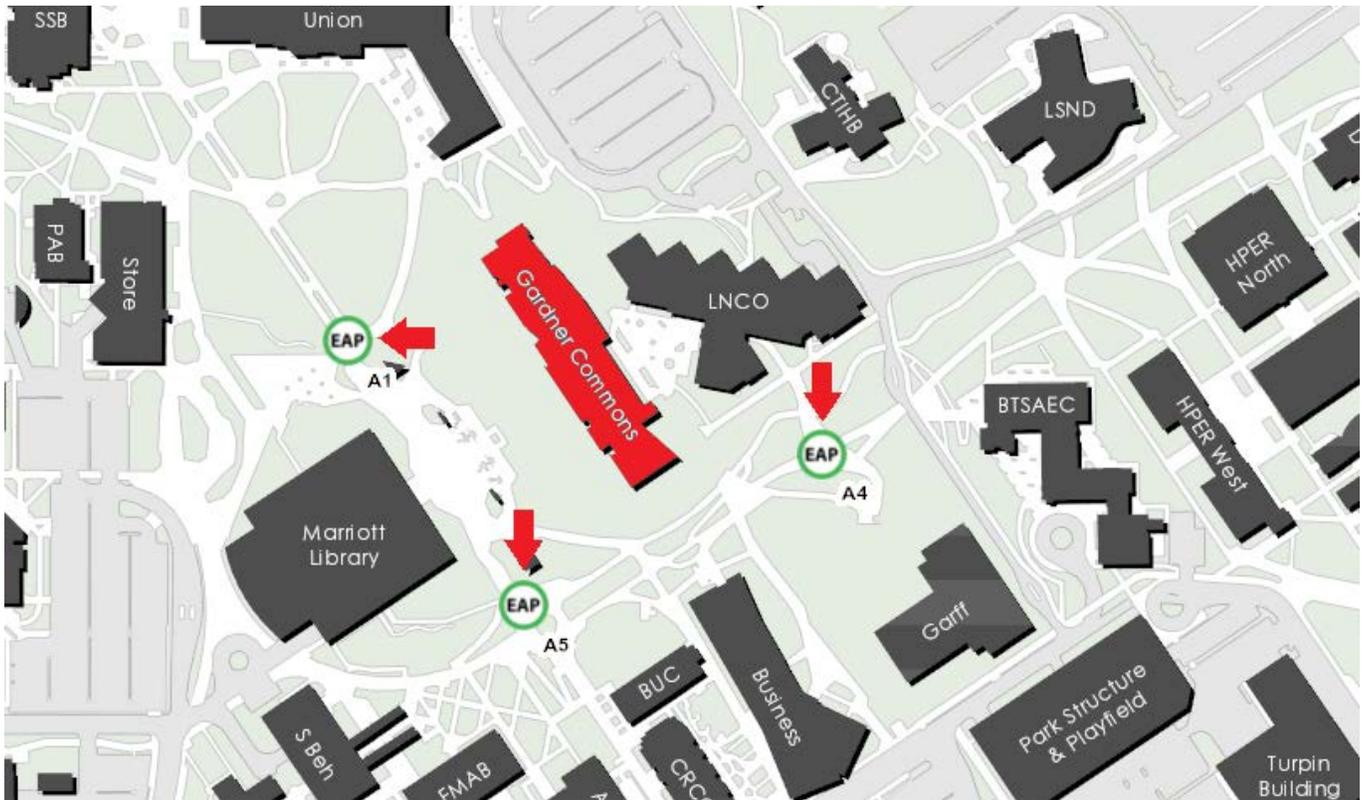
Wellness Statement

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; 801-581-7776.

Student Names & Personal Pronouns

Class rosters are provided to the instructor with the student's legal name as well as 'Preferred first name' (if previously entered by you in the student profile section of your CIS account). While CIS refers to this as merely a preference, I will honor you by referring to you with the name and pronoun that feels best for you in class, on papers, exams, group projects, etc. Please advise me of any name or pronoun changes (and update CIS) so I can help create a learning environment in which you, your name, and your pronoun will be respected.

CSBS EMERGENCY ACTION PLAN



BUILDING EVACUATION

EAP (Emergency Assembly Point) – When you receive a notification to evacuate the building either by campus text alert system or by building fire alarm, please follow your instructor in an orderly fashion to the EAP marked on the map below. Once everyone is at the EAP, you will receive further instructions from Emergency Management personnel. You can also look up the EAP for any building you may be in on campus at <http://emergencymanagement.utah.edu/eap>.



CAMPUS RESOURCES

U Heads Up App: There's an app for that. Download the app on your smartphone at alert.utah.edu/headsup to access the following resources:

- **Emergency Response Guide:** Provides instructions on how to handle any type of emergency, such as earthquake, utility failure, fire, active shooter, etc. Flip charts with this information are also available around campus.
- **See Something, Say Something:** Report unsafe or hazardous conditions on campus. If you see a life threatening or emergency situation, please call 911!

Safety Escorts: For students who are on campus at night or past business hours and would like an escort to your car, please call **801-585-2677**. You can call 24/7 and a security officer will be sent to walk with you or give you a ride to your desired on-campus location.