

Econ. 6400: Seminar in Econometrics
Fall Quarter, 2008

Instructor: Dr. Mitch Watnik (mitchell.watnik@csueastbay.edu; x5-4130)
Time & Place: T 6:30-10:00, 125 North Sci. Bldg. (except 11/11)
Electronic Resources: use Blackboard unless otherwise indicated in class
Textbook: Wooldridge, Jeffrey (2009). *Introductory Econometrics* (4th Ed.)
Southwestern College Publications / Cengage.
Office Hours: T 5:30-6:20 (or by appointment) in 319 North Science Building.

The course description in the CSUEB Course Catalog for Econ. 6400 reads

Statistical analysis of economic relationships. Regression analysis, multi-equation models and time series analysis.

The prerequisites indicate that students should have knowledge of simple statistical tests (including *t*-tests) and confidence intervals and calculus (up to and including integration) with some linear algebra; namely, STAT 2010 and MATH 1810. After this quarter, students should have a working knowledge of the practice of linear regression modeling on economic data. Although we will briefly review some of it, the prerequisite material (most especially the knowledge of methods of hypothesis testing and confidence intervals, the use of derivatives to find extremes, and how to multiply matrices) is important. Any deficiencies in the prerequisites will be a problem.

This course is intended to pave the way for students to be able to read the literature and to perform studies where data are involved. Often, this material is prerequisite to writing a thesis or conducting similar advanced research. Much of the discussion of “multi-equation models” and “time series analysis” will be deferred to Econ. 6511 in the Winter Quarter.

The grading scheme is as follows:

Homework	30% (the lowest score will be dropped)
In-class exams	20%
Take Home data analyses	30% (lowest grade will be given half weight)
Final Exam	20%

There will be 6 homework assignments collected this quarter. Unless specified otherwise, homework assignments must be turned in at the beginning of class. There will be 1 midterm during the quarter: **Tues., Nov. 4**. The two hour-long **comprehensive** final exam will be given on **Tues., December 9 during the scheduled class period** (we may have a Q&A beforehand). All tests (including the final) will have a take-home data gathering and/or analysis portion. All tests are curved, based upon the class mean and standard deviation.

Students are required to read and understand the CSUEB statement on Academic Dishonesty. The 2008-09 Catalog’s statement is on the WWW at

<http://www.csueastbay.edu/ecat/current/i-120grading.html#section12> .

Violation of any of the standards will result in an F in this course and will be documented in the Academic Affairs Office.

If you need disability-related accommodations in this class or have a special arrangements need in case of emergency evacuation of this building, please see me privately after class today or during my office hours.