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
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 (includ-
ing 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. Al-
though we will briefly review some of it, the prerequisite material (most especially the knowl-
dge 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.