

**ECO375: Introduction to Econometrics**  
**Autumn, 2014**  
**(Monday/Wednesday 3:10-4:40)** updated: 1/5/2015

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**INSTRUCTOR:** Jin Man Lee

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The best way to reach me is to send email. Please use ECO375 as a prefix on the subject line, and that will get my attention immediately. If you don't receive my reply within 24 hours, please remind me again. Due to many email filters and mass email, your email might be lost.

**OFFICE HOURS:** Monday & Wednesday, 2:00- 3:00 or by appointment (at DPC 6230)

**COURSE OBJECTIVES**

This class will start with review of fundamental concepts of statistics. extensively used for class and homework.

**REQUIRED TEXTBOOK**

Jeffery Wooldridge, Introductory Econometrics: A Modern Approach, 4th or 5th Edition, South-Western, Cengage Learning.

**SUPPLEMENTARY MATERIAL**

Along with the textbook and my lecture notes, I will assign mandatory readings of academic articles. The readings are available for download in PDF format from D2L.

**SOFTWARE USED in CLASS (required for homework and lab classes)**

This course will also use the statistical package, STATA. STATA is available on all computers in all computer labs. However, if you would like to buy a license for the software, you can purchase STATA/IC a 6 (12) month license for \$69 (\$98) by going to <http://www.stata.com/coursegp>.

**GRADE**

Exam I (20% each), Exam II (25%), Final Project (25%), Computer LAB Assignment (5%), Homework (25%), Extra credit Pop-up Quizzes(5-10%),

Scale of grade: A: 93 or above, A-: 88-92.9, B+: 85-87.9, B: 80-84.9, B-: 77-79.9, C+: 75-76.9, C: 70-74.9, C-: 68-69.9, D+: 65-67.9, D: 60-64.9, F: Below 60

**EXAMS AND FINAL PROJECT SCHEDULE**

- Exam I (Class5, Feb 2 )
- Exam II (Class8, Feb 23)
- Final Group Project (Written report submission to D2L on March 20 at 10:00 PM.)

## ASSIGNMENTS

- Lab Assignments: All assigned work needs to be uploaded to D2L. If the work cannot be done in the lab class, one more revised version can be uploaded after class.
- Homework: Problem set will be posted in D2L and collected before class. Only in-class submission will be allowed.
  - All assignments are to be prepared individually unless otherwise stated by me. You risk an academic integrity violation if submit the same work and answers with others. Group study is encouraged but not the submission of homework.
  - Assignments are graded based on completion. Failure to answer any questions or nonsensical attempts at answering questions will result in an incomplete assignment.
  - No Late submission will be allowed since we will discuss about the homework in class. Only limited exception will be granted due to emergency and extraordinary circumstance proved by appropriate document.
- Popup Quizzes: We will have extra credit popup quizzes in class. All require to submit the answers or sign-up sheet before leaving class.

## COMPUTER LABS ( Room 6306)

We will have the following four computer lab classes at PC classroom.

- Computer Lab 1 (Jan 7) STATA for Statistics
- Computer Lab 2 (Jan 21) STATA for Regression Analysis I
- Computer Lab 3 (Feb 11) STATA for Regression Analysis II
- Computer Lab 4 (Mar 9) STATA for Final Project

## ACADEMIC HONESTY

Work done for this course must adhere to the University Academic Integrity Policy. Violations include but are not limited to the following categories: cheating; plagiarism; fabrication and academic misconduct.

- Cheating: any action that violates University norms or an instructor's guidelines for the preparation and submission of assignments. Such actions may include using or providing unauthorized assistance or materials on course assignments, or possessing unauthorized materials during an examination.
- Plagiarism: the representation of another's work as your own. You are to prepare your own homework assignments. Violations may result in the failure of the assignment, failure of the course, and/or additional disciplinary actions.
- Misconduct: This includes but is not limited to attempts to bribe an instructor for academic advantage; persistent hostile treatment of, or any act or threat of violence against, an instructor, advisor or other students. Violations may result in additional disciplinary actions by other university officials and possible civil or criminal prosecution.

You may review the Academic Integrity Policy in the Student Handbook or by visiting Academic Integrity at DePaul University (<http://academicintegrity.depaul.edu>)

### **ATTENDANCE POLICY**

I do not take attendance. The attendance will be automatically checked by in-class quizzes. Excuses on exam days may be considered under extraordinary circumstances provided by official documentation.

### **CLASSROOM RULES & PROFESSIONAL POINTS**

- Prohibitions: Cell phones must be turned OFF. Use of the internet is not permitted unless specifically directed by me. This includes checking of email and use of instant messengers. You must sit at the front of the classroom if you are using a computer. Tape recorders, unrelated reading materials, and food are also prohibited in the classroom.
- Behavior: You may not leave the classroom for any reason during an exam (go to the bathroom beforehand!). Further, unprofessional behavior such as inappropriate chatting, leaving in the middle of class, or showing up excessively late, etc. are disruptive and unacceptable. If you need to leave class early, let me know in advance.
- For first time violations you will receive a warning. In the event that violations continue, I will ask you to leave the classroom. (I reserve the right to add to this list as situations arise.)

**Student with Disability:** Students with Disability may register the The Productive Learning Strategies (PLuS) Program. You may request your exam schedule arrangement by requesting through the PLuS program. For more information on the PLuS program, you may visit <http://studentaffairs.depaul.edu/plus/> or call: 312-362-8000.

## TENTATIVE SCHEDULE OF TOPICS

(The instructor may change the order or contents by needs, any special material needs for class will be available on D2L)

- WEEK 1, Statistics Review
  - Descriptive Statistics
  - Population and Sample Distribution

*COMPUTER LAB 1 (Jan 7)*
- WEEK 2, Correlation to Causality
  - Two variable Relationship
  - Simple Regression
- WEEK 3, Simple Regression Analysis (CH 2)  
*COMPUTER LAB 2 (Jan 21)*  
*Problem set 1 due (Jan 19)*
- WEEK 4, Multiple Regression Model (CH 3, 4)
  - Estimation
  - Inference

*Problem set 2 due (Jan 26)*
- WEEK 5, EXAM I (Statistics Review, Ch 1 - 4 )  
Multiple Regression (CH 4)
  - Specification (Irrelevant, Omitted, Multicollinearity )
- WEEK 6, Multiple Regression (CH 6,7)
  - Functional Forms
  - Dummy Variables

*COMPUTER LAB 3 (Feb 11)*  
*Problem set 3 due (Feb 9)*
- WEEK 7, Regression Diagnostic Tests
  - Heteroskedasticity (CH 8)
  - Time Series Model and Serial Correlation (CH 10)

*Problem set 4 due Feb 16*
- WEEK 8, EXAM II (Ch 4,6,7,8,10)  
Simple Panel Data Model (CH 13)
- WEEK 9, Advanced Panel Data Model (CH 14)  
Logit and Probit Models if time permitted (CH 17)
- WEEK 10, *COMPUTER LAB 4 (Mar 9)*  
Presentation of Final Project (Preliminary Results and Discussion)  
More Topics in Regression Model  
*Problem set 5 due (Mar 9)*
- FINAL GROUP PROJECT  
Written report submission to D2L until March 20 at 10:00 PM