

**Extended Syllabus
(2017 Spring Semester)**

Course Title	ECONOMETRICS I	Course Number	ECO2009
Credit	3	Enrollment Eligibility	
Class Time	T 03:00-04:15, Th 03:00-04:15	Classroom	To be announced

Instructors Photo	Name: Choi, In	Homepage: inchoi.sogang.ac.kr
	E-mail: inchoi@gmail.com	Telephone: 705-8773
	Office: K432	

I . Course Overview

1. Description
The purpose of this course is to introduce basic elements of econometrics to students with basic knowledge in statistics. Linear regression will be introduced; and estimation and hypothesis testing for linear regression will be dealt with. We start from simple regressions dealing with two variables and then study multiple regressions involving more than two variables. In addition, we study various regression models for practical use.
2. Prerequisites
Knowledge in basic statistics
3. Course Format (%)

Lecture	Discussion	Experiment/Practice	Field study	Presentations	Other
80%	5%	10%	0%	5%	0%

4. Evaluation (%)

mid-term Exam	Final exam	Quizzes	Presentations	Projects	Assignments	Participation	Other
30%	40%	0%	0%	15%	15%	0%	0%

II. Course Objectives

This course has the following objectives.

1. Understand basic theory for linear regression model
2. Learn how to use EViews
3. Learn how to write a research report using econometric tools

III. Course Format

(* In detail)

This course consists of lectures by the instructor, practice for EViews, and presentations of research reports by students.

IV. Course Requirements and Grading Criteria

Students are required to submit solutions for home assignments and research report. Final grades depend on home assignments, report, midterm examination and final examination.

V. Course Policies

VI. Materials and References

Text:

Wooldridge, J. (2008) *Introductory Econometrics: A Modern Approach*, 4th ed, South-Western.
(Hereafter, W)

References:

History of statistics:

Stigler, S. M. (1986) *The History of Statistics: Measurement of Uncertainty Before 1900*,
Harvard University Press.

Statistics in general:

Hogg, R. V. and E. A. Tanis (1988) *Probability and Statistical Inference*, 3rd ed., MacMillan.

Huff, D. (1954) *How to Lie With Statistics*, Norton.

Econometrics:

Greene, W.H. (2003) *Econometric Analysis*. 5th Edition. Prentice Hall.

Stock, J. and M. Watson (2012) *Introduction to Econometrics*, 3rd edition, Addison Wesley

VII. Course Schedule

(* Subject to change)

Week 1	Learning Objectives	Understand what econometrics is about
	Topics	Overview of econometrics
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 2	Learning Objectives	Learn methods and applications of linear regression with one regressor
	Topics	Linear Regression with One Regressor
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week	Learning	Learn methods and applications of linear regression with one

3	Objectives	regressor
	Topics	Linear Regression with One Regressor
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 4	Learning Objectives	Learn methods and applications of linear regression with one regressor
	Topics	Linear Regression with One Regressor
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 5	Learning Objectives	Learn methods and applications of linear regression with one regressor
	Topics	Linear Regression with One Regressor
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week	Learning Objectives	Learn methods and applications of linear regression with multiple regressors

6	Topics	Linear Regression with Multiple Regressors
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 7	Learning Objectives	Learn methods and applications of linear regression with multiple regressors
	Topics	Linear Regression with Multiple Regressors
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 8	Learning Objectives	Midterm week
	Topics	
	Class Work (Methods)	
	Materials (Required Readings)	
	Assignments	
Week 9	Learning Objectives	Learn methods and applications of linear regression with multiple regressors

	Topics	Linear Regression with Multiple Regressors
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 10	Learning Objectives	Learn about basic nonlinear regression models
	Topics	Nonlinear regression function
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 11	Learning Objectives	Learn about possible problems of regressions
	Topics	Assessing Studies Based on Multiple Regression
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 12	Learning Objectives	Learn how to use panel data for empirical research

	Topics	Regression with Panel Data
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 13	Learning Objectives	Learn how to use panel data for empirical research
	Topics	Regression with Panel Data
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 14	Learning Objectives	Learn how to use the regression model with a Binary Dependent Variable
	Topics	Regression with a Binary Dependent Variable
	Class Work (Methods)	Lecture
	Materials (Required Readings)	To be announced
	Assignments	To be distributed
Week 15	Learning Objectives	Presentations by students

	Topics	Topics chosen by students
	Class Work (Methods)	Presentation
	Materials (Required Readings)	None
	Assignments	None
Week 16	Learning Objectives	Final examination
	Topics	
	Class Work (Methods)	
	Materials (Required Readings)	
	Assignments	

VIII. Special Accommodations

For students with handicaps, assistance will be provided. The level of assistance will depend on the relevant circumstances.