

*The syllabus is a general plan for the course; deviations announced to the class by the instructor may be necessary.*

Course Objectives: You will learn to specify and estimate statistical relationships among economic variables and to design and implement tests of hypotheses about (and make predictions based on) these relationships.

Course Prerequisites: STAT 2000 or its equivalent (such as MSIT 3000) in other departments, and either a familiarity with or willingness to learn the rudiments of the STATA statistical software programming.

Class Hours: 2:00 –3:15 p.m., T/Th; 214 Miller Learning Center

Office Hours: Warren: 9:30 – 10:30 a.m., T/Th and by appointment,  
504 Brooks Hall  
Abdallah: 2:00 – 3:15 p.m., M/W and by appointment,  
507 Brooks Hall

E-Mail: Warren: [warren@terry.uga.edu](mailto:warren@terry.uga.edu)  
Abdallah: [cabdall@uga.edu](mailto:cabdall@uga.edu)

Class Website: [www.terry.uga.edu/~rswjr/4750/](http://www.terry.uga.edu/~rswjr/4750/)

Textbook: Stock and Watson (SW), Introduction to Econometrics, Brief ed. (Boston: Pearson/Addison Wesley, 2008).

Course Requirements:

4 problem sets	20%
2 tests	30%
1 term project	25%
1 final exam	25%

Important Dates:

August 18	Class Begins
September 10	Problem Set #1 due
September 22	Test #1
October 15	Problem Set #2 due
October 27	Test # 2
November 3	Term Project Proposal due
November 5	Problem Set #3 due
November 19	Problem Set #4 due
November 24-26	Thanksgiving Week – No Class
December 3	Term Project due
December 3	Class Ends
December 8	No Class (MWF Schedule)
December 11	Final Exam (3:30 – 6:30 p.m.)

Course Outline and Textbook Reading Assignments: (Textbook reading assignments will be supplemented with classroom handouts and electronic files.)

- I. INTRODUCTION: SW, Chapter 1
- II. REVIEW OF PROBABILITY AND STATISTICS: SW, Chapters 2 and 3
- III. SIMPLE LINEAR REGRESSION MODEL
  - A. Specification and Estimation: SW, Chapter 4 (pp. 109-124)
  - B. Assumptions and Sampling Distribution of the Least-Squares Estimator: SW, Chapter 4 (pp. 124-133)
  - C. Hypothesis Tests and Confidence Intervals: SW, Chapter 5
- IV. MULTIPLE LINEAR REGRESSION MODEL
  - A. Specification and Estimation: SW, Chapter 6 (pp. 184-200)
  - B. Assumptions and Sampling Distribution of the Least-Squares Estimator: SW, Chapter 6 (pp. 200-208)
  - C. Hypothesis Tests and Confidence Intervals: SW, Chapter 7
  - D. Qualitative (Dummy), Nonlinear, and Interaction Explanatory Variables: SW, Chapter 8
  - E. Specification Errors: SW, Chapter 9
  - F. Binary (Dummy) Dependent Variable: Handout
  - G. Instrumental Explanatory Variables: Handout
- V. TERM PROJECT : SW, Chapter 10

Attendance: “Students are expected to attend classes regularly. A student who incurs an excessive number of absences may be withdrawn from a class at the discretion of the professor.” (<http://www.bulletin.uga.edu/bulletin/ind/attendance.html>). Attendance may be taken randomly throughout the semester. Unexcused absences on more than three of these occasions will be deemed “excessive” for the purpose of this policy.

Examinations: Students are expected to take the tests and final exam at the scheduled times listed above. No make-up tests will be administered. If you are absent from a test, the weight of that test will be added to the weight of the final exam in determining your course grade. An unexcused absence from the final exam will result in a score of zero on that exam. There are two valid excuses for an absence from the final exam: (1) the Office of the Vice-President for Academic Affairs verifies that you have another exam scheduled for the same time or you have three exams scheduled for the same calendar day, in which case you must petition in advance to take the exam at another time (<http://www.curriculumsystems.uga.edu>); (2) the Office of the Vice-President for Student Affairs verifies that you have a family emergency or personal illness, in which case you must arrange as soon as possible after the scheduled exam date to take the exam at another time.

Academic Honesty: As a University of Georgia student, you have agreed to abide by the University’s academic honesty policy, “A Culture of Honesty,” and the Student Honor Code. All academic work must meet the standards described in “A Culture of Honesty,” found at [www.uga.edu/honesty](http://www.uga.edu/honesty) . Lack of knowledge of the academic honesty policy is not a reasonable explanation for a violation. Questions related to course assignments and the academic honesty policy should be directed to the instructor.