ECON 107: INTRODUCTORY ECONOMETRICS I
Winter 2012, University of California, Riverside

LEC: MWF 2:10 p.m. – 3:00 p.m., MSE 116

Office Hours:
Tae H. Lee  MWF 1:30-2:00 p.m. or by appointment, SPR 3103
Ru Zhang  R 4:00-6:00 p.m. or by appointment, SPR 3120
Zhou Xi    F 11:30 a.m.-1:30 p.m. or by appointment, SPR 3125

Course Description: The course provides econometric methods for specification, estimation, and inference on the conditional mean of $Y$ given $X$.


Computer program: EVIEWS will be used. STATA outputs may also be presented.


Course Outline: Part I is a review of Econ101. Part II (Chapters 4, 5, 6, 7, 8, 9) is for Econ107.
- Review of probability and statistics (Part I: Chapters 2-3)
- Linear regression with one regressor (Part II: Chapters 4-5)
- Linear regression with multiple regressors (Part II: Chapters 6-7)
- Nonlinear regression (Part II: Chapter 8)
- Evaluation of regression studies (Part II: Chapter 9)

DIS and LAB: TAs discuss homework, discuss selected problems from Exercises and Empirical Exercises in the textbook, review LEC, and respond to questions. It is imperative to attend every DIS and LAB session. Questions regarding computer programming should be directed to the TAs.

Grading:
- Homework  20% weekly
- Midterm 1  15%  Friday, 2/3/2012
- Midterm 2  15%  Friday, 3/2/2012
- Final Exam  50%  Friday, 3/23/2012, 3:00 p.m. – 6:00 p.m., Final Exam covers Part II.

There will be absolutely no make-up exams. The exam schedule may be subject to change with a short notice. You are fully responsible for following up on all the announcements made during LEC/DIS/LAB.

Classroom Civility and E-mail Etiquette: See the attached file on “Classroom civility statement”. Please turn off any electronic device (e.g., phone, computer, etc) before the class begins. Please do not leave the classroom until the lecture ends. In email, be formal. Please include formal greeting, introduction, formal closing, full name and SID. Expect a response within 48 hours.