Syllabus for ECMT 675
Fall 2009

Time and Location:  MW 1:15pm-2:30pm
ALLN 1002
Review Session: Fr 3:00pm-4:15pm ALLN 1002

Instructor: Li Gan
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Office: Allen 3086
Office Hours: M 9:30am – 11:00am
Tu 1:30-3:00, or by appointment
Phone Number: 862-1667

Website of the class: http://econweb.tamu.edu/gan/econometrics1.html
All homework assignments and solutions will be posted at the website.

Teaching Assistant: Jian-Da Zhu
Email: jdzhu@neo.tamu.edu
Office: Allen 3004
Office Hours: MW 3:30pm-5:00pm

Textbook: Econometric Analysis of Cross-Section and Panel Data
by Jeffrey Wooldridge

Grade:
The final grade consists of three parts:
1) Homework assignments: 40%. There will be 8 homework assignments.
2) Two exams: 25% each (50% total)
   The first exam will be held on Wednesday, Oct 21st, in class, covering the
   first part of the class.
   The second exam will be held on Wednesday, Dec 2nd, in class, covering
   the second part of the class.
   No makeup exams will be provided.
3) A short note on an “ideal empirical research:” 10%.
   Assume you had the most “ideal” dataset, what questions you would have
   answered, what your empirical model would be, and what problems you may
   encounter to estimate such a model. Also describe your “ideal” dataset. Due
   on Monday, Nov 23rd, in class.

Topics to be covered (tentative):

1) A summary discussion of empirical research in economics
   Chapter 1 and chapter 2
2) Classic linear regressions: chapter 4
3) Linear regressions with non-classic errors
   a) Multi-collinearity
   b) Heteroscedasticity
   c) IV estimation (Chapter 5).
   d) Two-Stage-Least Square (Chapter 5 and 6)
   e) Weak IV problem
   f) Specification tests (Chapter 6)
   g) Diff-in-Diff estimator
4) System of equations (chapter 7 and 8)
5) Simultaneous equation models (Chapter 9)
6) Basic linear panel models (Chapter 10)

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AGGIE HONOR CODE

“An Aggie does not lie, cheat, or steal or tolerate those who do.”