

1. Ask and answer questions in class.
2. Email me with questions and/or suggestions.
3. Leave anonymous comments – a link is provided on the class website. This is where you can tell me that I'm the greatest thing since Nutella or if today's class seemed like I brought lecture notes from another course and presented them in Russian. If I don't know that something is wrong, I can't change it.

Academic Integrity

It is my expectation and that of the university that students follow guidelines described in the Montana State University Conduct Code.

Academic Misconduct

Includes cheating, plagiarism, forgery, falsification, facilitation or aiding academic dishonesty; multiple submissions; theft of instructional materials or tests; unauthorized access to, manipulation of, or tampering with laboratory equipment, experiments, computer programs, or animals without proper authorization; alteration of grades or files; misuse of research data in reporting results; use of personal relationships to gain grades or favors; or otherwise attempting to obtain grades or credit through fraudulent means.

Disabled Student Services

If you have a documented disability for which you are or may be requesting an accommodation(s), you are encouraged to contact me and Disabled Student Services as soon as possible.

<http://www.montana.edu/wwwres/disability/index.shtml>

Graded Opportunities

You will be provided numerous opportunities to demonstrate your comprehension of the material. It is in your best interest to take advantage of all graded opportunities.

Homeworks provide you with an opportunity to practice concepts that we go over during lectures. Exams will give me an opportunity to evaluate how well you can apply your understanding of learned material.

Homeworks will be in the form of problem sets. Problem sets will include both theoretical (pencil and paper) and applied (analysis using statistical software) problems. For the latter, you may use any statistical software that you wish. However, given that you will have had some experience with SAS (and I can provide the most assistance with SAS programming questions), you may find that using SAS for this

course may be the easiest. SAS is installed in the student computer lab located in 232 Linfield Hall.

Homework problems are an important part of this course because they allow you to practice the concepts taught during lectures. To provide an incentive for you to complete all of the problems, I will grade randomly selected problems from each homework. It is in your best interest, therefore, to work through all of the problems, as we will discuss them in class. I encourage that you work on problem sets individually and in groups.

There will be two midterm exams and a final exam. Every exam will be cumulative, because everything that we learn is a building block for the next topic. Material from the assigned readings and homeworks will be used as a basis for questions that will be on exams.

Policy for turning in homeworks

Due dates will be announced in class and may change depending on our progress. Homeworks must be turned in by 5 p.m. on the day they are due. If you wish, you can turn them in during class; otherwise there are several methods by which you can provide a copy of your work:

1. Drop it off at my office or in my mailbox.
2. Email a typed copy.
3. Scan and email a written copy.

On days when homeworks are due, I will be in my office until at least 5 p.m. You can always turn in your homework early, but if I don't get your copy by the due date and time it will not be accepted – *no exceptions*. At the end of the semester, your lowest homework grade will be dropped.

Research question and data collection

In order to make your thesis process more efficient and effective, this class provides an opportunity for you to think about a research question and compile a data set that can be used to start answering that question. Because relevant, interesting, and realizable research can be quite difficult, this step of your master's thesis is crucial. I will set up at least two meetings outside of class with each one of you in order to talk about your interests, research topics you may be interested in exploring, whether exploring these topics is realistic, and where you might find necessary data.

You will then be responsible to collect and manipulate the data such that they can be used to perform econometric analyses. Again, you may use any software to do the manipulation, but I recommend that you consider using SAS, as it is a powerful tool for combining and arranging data. At the end of the semester, you will be required to write a brief summary of your question/topic, sources from which you've retrieved data, and basic summary statistics of your compiled data set. This should be between two and three pages in length – the goal is for you not to write a paper, but rather to come up with an interesting question and compile a data set, both of which can be used as a foundation of your thesis.

Grading Outline

Graded Opportunity	Weight
Homework	10%
Exam 1	20%
Exam 2	20%
Research question and data collection	15%
Final	35%

Incomplete Grades

Assigning of an *Incomplete* grade is in accordance with the guidelines of Montana State University, as outlined in the Course Catalog. This is as follows:

“The University takes the position that when students register, they commit themselves to completing their academic obligations as their primary responsibility. Therefore, the instructor may assign an *I* grade only in cases when students have suffered extreme personal hardship or in unusual academic situations.”

Class Schedule

The outline of topics, associated chapters, and exam dates are provided below. If you know that you have an academically relevant scheduling conflict (e.g. job interview), please let me know *at least* one week in advance.

Course Outline

Topic	Readings and Assignments
Class overview	Read syllabus
Introduction to econometrics	Wooldridge 1, 19
Foundations of probability theory	Wooldridge App. A, B Verbeek App. B Problem Set 1
Mathematical statistics	Wooldridge App. C Schedule first meeting
Matrix algebra	Wooldridge App. D Verbeek, App. A Problem Set 2
Exam 1	
Simple linear regression analysis	Verbeek 2.1 - 2.2 Wooldridge 2
Linear regression in matrix form	Wooldridge App. E.1 Problem Set 3
Linear regression properties	Verbeek 2.3-2.4, 3.1 Wooldridge 2, App. E.2 Schedule second meeting
Multiple regressor estimation	Wooldridge 3 Problem Set 4
Multiple regressor properties	Wooldridge 3

Exam 2

Course Outline – Continued

Topic	Readings and Assignments
Multiple regressor inferences	Verbeek 2.5, 3.2 Wooldridge 4 Problem Set 5
Multiple regressor asymptotics	Verbeek 2.6 Wooldridge 5
Multiple regressor specification issues	Verbeek 3.3 Wooldridge 6 Problem Set 6

Research question and data collection write-up

Final exam* – December 12, 2011 (2 p.m. - 4 p.m.)

* The final exam will be held in the same room as our regular class.