

Econ 6309 Econometrics I, 2012 Spring

Professor: Donggyu Sul (d.sul@utdallas.edu)

Class Hours and Room: MW 10:00 AM – 11:15 AM. GR 3.420

Tutor: Jianning Kong (Jianningkong@gmail.com)

Tutorial Hours and Room: Friday 4:00 PM – 5:00 PM. Venue: TBA

Office Hours: TBA

Textbook: Greene, Econometric Analysis 6th or 7th edition

These descriptions and timelines are subject to change at the discretion of the Professor.

Class Schedule

Week	Topic	Chapter, Exam
1/18	Review: Matrix Algebra Probability and Distribution Theory	Appendix A & B, No tutorial.
1/23,25	Review: Estimation and Inference	Appendix C
1/30, 2/1	Review: Large-Sample Distribution Theory	Appendix D
2/6, 8	Review and Test I	2/8. No tutorial on 2/17
2/20,22	Classical Linear Regression Model	Chapter 1,2,3,4
2/27,29	Statistical Properties of OLSE	Chapter 1,2,3,4
3/5,7	Dummy and Trend Regressions	Chapter 1,2,3,4,5
3/12,14	No Class, spring break, Test II	3/19
3/21	Time Series Regression	Chapter 19 & 20
3/26,28	GLS (Serial Correlation & Heteroskedasticity)	Chapter 8
4/2,4	IV Estimation	Chapter 12
4/9,11	Review and Test III	4/11
4/16,18	GMM	Chapter 14,15,16,17,18

4/23,25	Panel Data	
4/30, /2	Final	5/2

3 Exams: 1 hour (50 points). $3 \times 50 = 150$ points

Final Exam: 50 points.

Grading Scale

Numerical Score Letter Grade

180-200 A

160-180 A-

160-140 B+

140-120 B

120-100 B-

100-80 C

Less than 80 F

Make-up Exams:

These shall only be considered with the production of authenticated documentary proof of illness, major personal upheaval and natural disaster or calamity