

University of Colorado at Boulder
Department of Economics
Econ 4848 - Applied Econometrics
Professor Carlos Martins-Filho

Office. Economics Building 105.

Meetings. MWF 10:00 AM - 10:50 AM, HUMN 1B45.

Office hours. F 11:00 AM - 1:00 PM. For appointments email carlos.martins@colorado.edu.

Prerequisites. Successful completion of ECON 3818 and ECON 3070 (recommended).

Course description and objectives. The main objective of this course is to equip you with basic undergraduate statistical/econometric knowledge and computational tools necessary to conduct empirical research. To that end we will:

1. study the classical linear regression model and extend it in selective ways (feasible GLS, limited regressands).
2. explore various sources of economic data
3. introduce you to the basic features of Stata (a data management and statistical software).

By the end of the semester you will be able to carry out an empirical project that addresses a relevant social or economic issue using regression analysis and real data.

Textbook.

Wooldridge, J., 2009, *Introductory econometrics*. South-Western Cengage Learning, OH.

Software. Stata is available in the computer laboratory in the basement of the Economics Building and in Humanities 1B45. Visit <http://webdata.colorado.edu/labs/map/> for a list of computer laboratories and available software. If you wish to purchase Stata, visit

<http://www.stata.com/order/new/edu/gradplans/gp-campus.html> .

As a student in the university of Colorado you will be able to purchase Stata at a discount through GradPlan. There are multiple sources of information online about Stata. Several links to books, tutorials and examples are listed on the teaching portion of my webpage. A particularly useful book is,

Baum, C. F., 2006, *An introduction to modern econometric using Stata*. Stata Press, College Station, TX.

Topics and readings.

- Campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly deal with all students who, because of religious obligations, have conflicts with scheduled exams, assignments or required attendance. In this class, if the two midterm, final or homework due dates prevent/inhibit you from exercising your rights to religious observance, please inform me by August 28, 2009 so that reasonable accommodations can be made. See full details at www.colorado.edu/policies/fac_relig.html
- Students and faculty each have responsibility for maintaining an appropriate learning environment. Students who fail to adhere to such behavioral standards may be subject to discipline. Faculty has the professional responsibility to treat all students with understanding, dignity and respect, to guide classroom discussion and to set reasonable limits on the manner in which they and their students express opinions. Professional courtesy and sensitivity are especially important with respect to individuals and topics dealing with differences of race, culture, religion, politics, sexual orientation, gender variance, and nationalities. See policies at www.colorado.edu/policies/classbehavior.html and at www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code
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