

Econ 2311Q: Econometrics I

Spring 2023

Lecture Instructor: Ling Huang
Email: ling.huang@uconn.edu
Lecture location: MCHU 102
Office Hours: Thursdays 3:10pm-4:10pm or by appointment
Office: Oak 329
Virtual Office:
<https://uconn-cmr.webex.com/uconn-cmr/j.php?MTID=m45a5a6d7e4b3916ff2a924569a8c7de4>

Lab Instructor & TA: Heshan Zhang
Email: heshan.zhang@uconn.edu
Lab location: Oak 308
Office Hours: Mondays and Wednesdays 12:00pm-1:00pm or by appointment
Office: Oak 317
Virtual Office: <https://uconn-cmr.webex.com/meet/hez17002>

Course description

The purpose of Economics 2311Q is to introduce introductory econometrics. We will focus on linear regression methods for analyzing data in economics. After completing this course, you are expected to know how to code in STATA and conduct empirical studies in economics and related fields.

Prerequisites:

ECON 1200 or both 1201 and 1202; and MATH 1071Q or 1110Q or 1121Q or 1131Q; and STAT 1000Q or 1100Q

Required textbook

Jeffrey M. Wooldridge. *Introductory Econometrics: A Modern Approach*, Cengage Learning, 7th edition.

Problems, exams and grading

There will be three lab quizzes, two mid-term exams and one comprehensive final exam. Homework assignments will be given to help with the study. You can form study groups voluntarily, but keep in mind that your own *unassisted* exam performance will mainly determine your grade.

The weights of your grade are allocated as the following:

Homework	6%
Participation	4%
In-class lab quiz 1	10%
In-class lab quiz 2	10%
In-class lab quiz 3	10%
In-class mid-term exam 1	16%
In-class mid-term exam 2	18%
Final exam	26%

Labs

Lab groups are:

Lab1: M 1:25pm-2:15pm

Lab2: W 1:25pm-2:15pm

Lab3: F 1:25pm-2:15pm

All labs are taught by Heshan in Oak 308. Lab quizzes will be taken in specified dates.

Rules on Make-up quiz or exam

You must notify me or Heshan in advance that you need to reschedule your quiz or exam. You must provide written evidence for rescheduling (for example, doctor's notice, travel letter from athlete office etc.). For fairness, if without written evidence, rescheduling will apply a 15% discount for the first time, 20% for the second time, 25% for the third time, and no permission for more.

Questions and appointments

If you have any questions, either join Heshan's or my office hours, or contact us by email to arrange an appointment.

Course outline (subject to change)

Date	Topics
Week 1:	Week of Jan 17, 2023 Syllabus and expectations Chapter 1 page 1-15 Why study econometrics?
Week 2:	Week of Jan. 23, 2023 Chapter 2 page 20-40 Simple regression functions OLS estimates
Week 3:	Week of Jan. 30, 2023 Chapter 2 page 20-40 Goodness of fit Nonlinearities
Week 4:	Week of Feb. 6, 2023 Chapter 2 page 20-40 Standard assumptions In-class exercise (Feb. 9) Lab quiz 1
Week 5:	Week of Feb. 13, 2023 Mid-term exam 1 (Tuesday Feb. 14, 2023) Chapter 2 page 40-50 Expected values and variances of the OLS estimates
Week 6:	Week of Feb. 20, 2023 Chapter 3 page 61-73 Multiple regression: regression functions
Week 7:	Week of Feb. 27, 2023 Chapter 3 page 61-73 Multiple regression: estimation and goodness of fit
Week 8:	Week of Mar. 6, 2023 Chapter 3 page 61-73 Multiple regression: standard assumptions
Week 9:	Week of Mar. 13, 2023 Spring recess

- Week 10:** Week of Mar. 20, 2023
Chapter 3 page 73-87
Multiple regression: Expected value and variance
In-class exercise (Mar. 23)
Lab quiz 2
- Week 11:** Week of Mar. 27, 2023
Mid-term exam 2 (Tuesday Mar. 28, 2023)
Chapter 4 page 105-123
Distribution of OLS estimates
Two-sided t test
- Week 12:** Week of Apr. 3, 2023
Chapter 4 page 105-123
One-sided t test
p-value
- Week 13:** Week of Apr. 10, 2023
Chapter 4 page 105-123
Confidence intervals
- Week 14:** Week of Apr. 17, 2023
Chapter 7 page 205-231
Dummy variables
Interactions
- Week 15:** Week of Apr. 24, 2023
In-class exercise (Apr. 25)
Reading and preparation for final
Lab quiz 3
- Week 16:** Week of May 1, 2023
COMPREHENSIVE FINAL EXAM (Time: TBA)