**ECON 2312Q/5312 – Econometrics II, Spring 2024**

**Tues, Thurs 12:30-1:45, MCHU 109**

**Course Instructor: Spencer Cooper**

**Email:** **spencer.cooper@uconn.edu**

**Course Description:**

This course is the second in an undergraduate econometrics sequence. The class will begin with a review of standard regression analysis before covering other methods used for causal inference. This course is taught concurrently with the MSQE version of the same course (ECON 5312). The MSQE version of this course has an additional project not required for undergraduate students.

**Course Prerequisites:**

* ECON 2311Q
* Familiarity with STATA software

**Office Hours:**

* Spencer: Tuesday and Thursday from 10:00 am – 11:00 am, in Oak Hall 332

**Expected Learning Outcomes:**

By the end of this course, students should be able to understand, apply, and read and dissect academic research using the following methods:

* fixed effects
* instrumental variables
* randomized experiments and quasi-experiments
* event history models
* diff-in-diff models
* big data, ridge regression, and shrinkage (lasso) estimators

**Textbook:**

Stock and Watson, Introduction to Econometrics, 4th Edition. Pearson.

ISBN-13: 9780134543826

The class will use an **electronic textbook**. The electronic textbook incorporates a support website called **MyLab** which will be used to give some of the class assignments. This material will be included in your fees by default through inclusive access.

*Note – I highly recommend you keep the inclusive access and do not opt out of it. If you have opted out and need to purchase it manually,* *go to the Pearson MyLab and Mastering link on HuskyCT. Then click on the Access tab. You will have to purchase access to the text to complete all the assignments for the course.*

**Coursework:**

There is one of each of the following per chapter usually, and only 2 exams in the class

* **Homework –** done **online** via MyLab. Multiple tries to get it right.
* **Quizzes –** done **online** via MyLab. Very short, just checks understanding
* **Empirical Exercises** – Usually a couple of problems per chapter, found at the end of the chapter in the textbook. Use **Stata** to complete assignments. Submit work using Husky CT. Turn in typed up answers in a PDF file and also submit your Stata do file.
* **Exams** – Three exams, taken in class. Each exam has a chance for extra credit.
* **Data Project (5312 only)** – Students will gather data, use models discussed in class, and write a short report on their research. More information will be sent out in a separate document about this (watch for a document on HuskyCT).

**Course Software:**

A website for the text has data sets already in STATA format for use with class assignments. The text and lectures also explain how to use STATA. So, STATA software will be used in the class. The software is available for students through the university at this website:

https://software.uconn.edu/software/stata/

Some homework problems also have downloadable data sets in MS Excel. I am assuming you have access to MS Excel.

**Grading:**

***ECON 2312Q:***

* Homework (online) – 10%
* Quizzes (online) – 10%
* Data Set STATA problems – 40%
* Exams – 40%

***ECON 5312 (MSQE):***

* Homework (online) – 7.5%
* Quizzes (online) – 7.5%
* Data Set STATA problems – 30%
* Exams – 40%
* Data Project – 15%

***Extra Credit:*** I don’t provide extra credit opportunities. However, the lowest grade in the Homework, Quizzes, and Stata Problem categories will be dropped at the end of the semester (one dropped from each category). Also, each exam contains the opportunity of 5% extra credit (105 points possible but graded out of 100)

***Late Policy:*** Stata assignments may be turned in within 48 hours of the due date with a 30% deduction. Any assignments submitted after 48 hours will not be accepted for credit. Quizzes and homework cannot be turned in late. Exams must be taken in class and cannot be taken late unless with a valid doctor’s note. For a university excused absence, you may take the exam early if I am notified 48 hours before the exam date/time.

***Requests for******incompletes (I) and withdrawal (W):*** Requests must be made in accordance with university policies.

***Dispute of Grade Policy:*** Requests for reconsideration of assignment or exam grades must be brought to my attention within *one week* of the *first* date in which the assignment or exam was returned to the class. Be aware that a grade dispute may result in a lower grade if an error in grading occurred that increased the student's grade.

**Course Policies on Assignments and Cheating:**

You are expected to do the electronic quizzes for the classes and the tests for the courses without help or any assistance from anyone else or using AI assistance like ChatGPT. The expected penalty for violating this policy will be to receive a grade of 0 for that assignment. Also, while you are allowed to consult with other students about the electronic homework and STATA programming assignments, the tests will ask you questions relevant to that work so you must be careful not to rely too much on other students in completing your assignments.

In summary:

* STATA and homework assignments – can be done together, but contribute and submit own work
* Quizzes and Exams – must be completed alone
* All work – done without AI assistance

**Important Dates:**

* 1/16/2024 – First day of class
* 1/29/2024 – Last day to drop without grade of W or to add/drop without signatures
* 2/13/2024 – **Exam 1**
* 3/7/2024 – **Exam 2**
* 3/19/2024 – Spring Break begins, no classes all week
* 4/8/2024 – Last day to withdraw from class or change to or from pass/fail grading
* 5/?/2024 – **Exam 3**

**Classroom Laptop Policy:**

I allow the use of laptops or tablets for note taking in class. However, I understand some students get distracted if their neighbor is using an electronic device. Thus, I ask that students using laptops or tablets sit on one side of the classroom.

**Course Communications:**

Course announcements will be sent to official UConn email addresses and/or HuskyCT. It is expected that students will check their campus email daily.

**Accessibility and Accommodations:**

**Our goal in this classroom is that learning experiences be as accessible as possible.  If you anticipate or experience physical or academic barriers based on disability, please let me know immediately so that we can discuss options.  You are also welcome to contact Disability Resources to establish reasonable accommodation.**

If you have reasonable accommodation, please plan to meet with me by appointment or during office hours to discuss accommodations and how my course requirements and activities may impact your ability to fully participate.

**Please be aware that the accessible table and chairs in this room should remain available for students who find that standard classroom seating is not usable.**