

**Introduction to Econometrics
University of Houston
Economics 4365**

Professor Adriana Kugler

**Fall 2009
Tuesdays and Thursdays
C102**

This course will teach you basic econometric methods for analyzing data in economics and related disciplines. You will also learn to use these methods through hands on experience by using the PC econometrics package, Stata.

Learning Outcomes:

1. Students will learn the tools to analyze quantitative data through regression analysis.
2. Homework assignments will provide students with data to allow them to conduct their own empirical work using regression analysis.
3. Students will learn how to interpret and explain econometric results.

Office Hours and Professor's Contact Information:

W 10:00-12:00 p.m. or by appointment
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Prerequisites: Students must have taken an introductory course in probability and statistics, Econ 2370.

Required Text:

Stock, James and Mark Watson. 2007. *Introduction to Econometrics*. Second Edition. Addison Wesley Publishers.

Course Requirements:

Midterm – 25%

Final Exam – 35%

4 Assignments – 40%

STATA: Stata is the statistical software package which you will be using for your assignments in this course. Public versions of Stata are available in the computers in the Economics Department Undergraduate Lab in Room 208E in McElhinney Hall (hours: M-F, 9:00 a.m. – 5:00 p.m.). However there are only 6 computers, so I highly recommend you purchase your own version of Stata to install in your computer. You can purchase Stata at reduced rates under the UH site license of stata using Stata's "GradPlan". You can go to Stata's website at <http://www.stata.com/order/new/edu/gradplans/gp-direct.html>. I recommend you purchase Small Stata software which is the cheapest. You can order Stata online or by phone (800-782-8272) or by fax (979-696-4601).

Course Outline

- 1. Introduction – Chapter 1**
- 2. Bivariate Regression – Chapters 4**
- 3. Hypothesis Tests with a Single Regressor – Chapter 5**
- 4. Multiple Regression – Chapter 6**
- 5. Hypothesis Tests in Multiple Regression – Chapter 7**
- 6. Nonlinear Regression Functions – Chapter 8**
- 7. Evaluating Regression Studies – Chapter 9**
- 8. Instrumental Variables – Chapter 12**