

Syllabus

Economics 203 - Seminar in Econometric Methods

San Jose State University, Department of Economics

Spring 2020

Tues 6:30-9:15pm, Dudley Moorhead Hall 165

Instructor: Marjan Orang, Ph.D

Email: marjan.orang@sjsu.edu

Office Hours: Thurs 5:15-6:15pm

@ DMH #214

Course Summary: This course focuses on the application of advanced econometric techniques to selected issues in economics. We will discuss the issues researchers face when conducting empirical studies and the techniques developed to overcome these obstacles. Students will learn to analyze data using econometric software. Students will gain practice in presenting econometrics results in a professional fashion, both in written and oral form.

Prerequisites: Students should have a good working knowledge of econometrics theory.

Required Textbook: Wooldridge, Jeffrey M. Introductory Econometrics: A Modern Approach, 7th Edition. Students will need to access the datasets and online resources that are companion to the text.

Econometrics Software: To complete class assignments students will be required to program in Stata.

You may choose to purchase Stata for \$65 for a 6-month license. For details see:

<http://www.stata.com/order/new/edu/gradplans/gp-direct.html>. You will need Stata/IC (or SE).

Evaluation: Grades will be calculated according to the following weights:

- (1) Homework, in-class quizzes, and class participation 50%
- (2) Midterm Exam (Tentative Date: in class March 10th) 25%
- (3) Final Exam (Tue May 19th. 6:30-9pm) 25%

Homework and in-class quizzes: Groups will be randomly assigned for quizzes and all students are expected to participate. Homework will be assigned throughout the semester. No late homework or quiz submissions will be accepted under any circumstances. Students are expected to plan to complete assignments on time.

Make-ups and Anticipated Absences, Disability Accommodations: If you need to miss a class for a religious observance or for another University-approved reason, please notify me within the first two weeks of class. Students requiring special accommodations for disabilities should schedule an appointment to discuss this within the first two weeks of class.

There will be no make-ups or extensions given for the problem sets or in-class quizzes except with prior consent from the instructor. There are no make-ups or extensions for examinations except with prior consent or in the event of a documented emergency.

Important Dates

Week 1 -----	1/28	Review of basic econometric theory (Chpts 1-6)
Week 2 -----	2/04	Review of basic econometric theory (Chpts 1-6)
Week 3 -----	2/11	(HW 1 Due) + Quiz 1
Week 4 -----	2/18	Doing empirical research in economics, (Chpts 9 and 19)
Week 5 -----	2/25	Panel Data, Fixed Effects, and Difference-in-Differences (Chpts 13,14)
Week 6 -----	3/03	(HW 2 Due) + Quiz 2
Week 7 -----	3/10	Mid-term
Week 8 -----	3/17	No Class
Week 9 -----	3/24	Limited Dependent Variable Models (Chpts 7 and 17)
Week 10 -----	3/30 – 4/03	SPRING BREAK – no classes
Week 11 -----	4/07	(HW 3 Due) + Quiz 3
Week 12 -----	4/14	Instrumental Variables (IV), Two-Stage Least Squares (2SLS), Regression Discontinuity Design (RDD), Simultaneous Equations (SE) (Chpts 9, 15, & 16)
Week 13 -----	4/21	(HW 4 Due) + Quiz 4
Week 14 -----	4/28	IV, 2SLS, RDD, SE (Chpts 9, 15, & 16)
Week 15 -----	5/05	Review
Week 17 -----	5/19	Final Exam 6:30-9:00pm

SJSU Student Research Competition 2020

College of Social Sciences – Application packets should be submitted to the Social Sciences Dean's Office via email to edelmira.figueroa@sjsu.edu by 5:00 p.m. on Friday, February 7, 2020.