

# ECON 6330: APPLIED ECONOMETRICS

Fall 2010, UVU McKay Education 122, Orem

Fridays: 6:00 p.m.-10:00 p.m., Saturdays: 8:00 a.m.-12:00 noon

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Instructor: Shantanu Bagchi  
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Phone: 435-757-9841  
Textbook: Studenmund, A. H., *Using Econometrics: A Practical Guide*,  
Pearson Series in Economics, 6<sup>th</sup> ed., 2010.  
Office hours: by appointment.

This syllabus is our contract, so please read it carefully.

- **Course Objectives:**

In this course, we will learn how to use econometric methods to inform business decisions. On completion, students should be able to construct, rationalize, estimate and interpret relevant econometric models.

- **Prerequisites:**

I will assume that students have been exposed to microeconomic and macroeconomic theory, and have a basic understanding of mathematical functions and elementary statistics. If you need review of elementary statistics, you can find such a review in Chapter 17 of the text.

- **Examinations and Assignments:**

There will be two take-home assignments (100 points each), and there will be no mid-term or final exam.

- **Project:**

The substitute for the mid-terms and the final exam will be an econometric project, which will be worth 100 points. The project must be done either individually, or by groups not exceeding 3 students. The project must be turned in (preferably emailed) prior to October 15<sup>th</sup>, and it must be presented on the final day of class (October 16<sup>th</sup>).

- **Grading Policy:**

Item	Weight
Assignments (2)	40% (20% each)
Project	60%

- **Grade Scale:**

Percentage score	Grade
100-93	A
92-90	A-
89-87	B+
86-83	B
82-80	B-
79-77	C+

Percentage score	Grade
76-73	C
72-70	C-
69-67	D+
66-63	D
62-60	D-
Below 60	F

- **Tentative Course Outline:**

Sep 10/11:	An Overview of Regression Analysis	Ch. 1
	Ordinary Least Squares	Ch. 2
	Learning to Use Regression Analysis	Ch. 3
Sep 17/18:	The Classical Model	Ch. 4
	Hypothesis Testing	Ch. 5
Sep 24/25:	Specification: Choosing the Independent Variables	Ch. 6
	Specification: Choosing a Functional Form	Ch. 7
	Running Your Own Regression Project	Ch. 11
Oct 8/9:	Multicollinearity	Ch. 8
	Serial Correlation	Ch. 9
	Heteroskedasticity	Ch. 10
Oct 15:	Time-Series Models	Ch. 12
Oct 16:	Presentations	

- **Plagiarism:**

Utah State University has well defined policies about plagiarism, which hopefully will not be an issue for this class. Plagiarism includes knowingly “representing, by paraphrase or direct quotation, the published or unpublished work of another person as one’s own in any academic exercise or activity without full and clear acknowledgment. It also includes the unacknowledged used of materials prepared by another person or agency engaged in the selling of term papers or other academic materials.” The penalties for plagiarism are severe. They include warning or reprimand, grade adjustment, probation, suspension, expulsion, withholding of transcripts, denial or revocation of degrees, and referral to psychological counseling.