ECONOMICS 212 (FALL 2007)  
EMPIRICAL METHODS IN ECONOMICS - I  

GAUTAM TRIPATHI  

COURSE DESCRIPTION  
Economics 212 is a semester long course in introductory econometrics. Its objective is to teach students basic regression tools that will help them estimate economic models and do inference. It is open to sophomores or higher. The prerequisites for this course are Economics 111 and 112, or 102, or 113; and Math 106Q or 113Q or 115Q or 118Q; and Statistics 100V or 110V.  

TEXT  
The required text for this course is *Introductory Econometrics* (3rd edition) by Jeff Wooldridge. Appendix A and B of the text contain a useful summary of the prerequisites. All students are required to review this material before coming to class. The book is not a substitute for lectures so please do not miss class. Broadly speaking, I plan to cover the following topics without following the text too closely:  
- Week 1–3: Simple linear regression (Chapters 1 and 2)  
- Week 4–8: Multiple linear regression and related issues (Chapters 3, 4, 6, and 7)  
- Week 9–11: Heteroscedasticity and serial correlation (Class notes alone)  
- Week 12–14: Simultaneity (Chapter 16: 16.1–16.3)  

GRADING  
The course grade will be based upon weekly problem sets (15%), midterms (40%), and a final examination (45%). No late homeworks will be accepted. There will be two midterms and only the highest scoring one will count. If you miss both you will get a zero for the midterm score. The final exam is compulsory to pass the course. Please make sure that you do not miss it. I will deny all requests for a makeup unless the circumstances happen to be really extraordinary. Most homeworks will require you to use the econometrics package SHAZAM available in the social science computing laboratory in Monteith 203. Links to the SHAZAM home page, online guide, command documentation, and selected portions of the SHAZAM manual are on the course web page.  

CLASS TIME  
Lectures: Tuesday and Thursday 12:30 – 1:45 in Monteith 441. Lab: Friday 1–3 in Monteith 203.  

EXAM SCHEDULE  
First midterm: TBA; Second Midterm: TBA; Final: TBA.  

CONTACT INFORMATION  
- Room: 338 Monteith  
- Phone: 486-4368  
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- Course web page: http://web.uconn.edu/tripathi  
- Office hours: Tuesday 2–3 or by appointment.