

Two 50-minute midterm examination, each worth 50 points, will take place on 19 February and 2 April. Problem sets will be frequent, certainly weekly and perhaps more often. The extent of each assignment will be scaled so as to be appropriate for the frequency. Assignments will typically consist of problems from the text. All problem sets together will be valued at 150 points. Solutions to the midterm examinations and problem sets will be available on the course website soon after they are due.

The course as a whole is valued at 400 points. The score attained by each student, evaluated relative to the score which would be attained by an intelligent student of econometrics at this level, will determine final letter grades.

Tentative schedule:

<u>Topic</u>	<u>Readings</u>	<u>Tentative Dates</u>
What is a regression?	Text, chapter 1	11, 13, 15 January
Introduction and math prerequisite	Text, chapter 2	20, 22, 25 January
Covariance and correlation	Text, chapter 3	27, 29 January, 1 February
Fitting a line	Text, chapter 4	3, 5, 8, 10 February
From sample to population	Text, chapter 5	12, 15, 17 February
First midterm examination		19 February
Confidence intervals and hypothesis tests	Text, chapter 6	22, 24, 26 February
Inference in OLS	Text, chapter 7	1, 3, 5 March
Non-zero expectations	Text, chapter 8	8, 10 March
Heteroskedasticity	Text, chapter 9	12, 15, 17 March
Autocorrelation	Text, chapter 10	19, 29, 31 March
Second midterm examination		2 April
Endogeneity	Text, chapter 11	5, 7, 9 April
More explanatory variables	Text, chapters 12, 13	12, 14, 16 April

Express yourself	Text, chapters 14, 15	19, 21, 23 April
Categorical dependent variables	Text, chapter 16	26, 28, 30 April
Final Examination		Tuesday, 4 May, 1:30p.m. –4:00p.m.

Relevant University policies:

The University adheres to the standards for student privacy rights and requirements as stipulated in the Federal Rights and Privacy Act (FERPA) of 1974.¹ Campus policy regarding disabilities requires that faculty adhere to the recommendations of Disability Services. In addition, campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly accommodate all students who, because of religious obligations, have conflicts with scheduled examinations, assignments or required attendance. Any student eligible for and needing academic adjustments or accommodations because of disability or religious practice should arrange to meet with me immediately. Those with disabilities should immediately submit a letter from Disability Services describing appropriate adjustments or accommodations.²

Students and faculty share responsibility for maintaining an appropriate learning environment. All are subject to the University's policies on Sexual Harassment and Amorous Relationships.³ Students who fail to adhere to appropriate behavioral standards may be subject to discipline. Faculty have the professional responsibility to treat students with understanding, dignity and respect, to guide classroom discussion and to set reasonable limits on the manner in which students express opinions.⁴ I am happy to discuss any issues of individual or hs8 Tw

¹ A summary is available at http://registrar.colorado.edu/regulations/ferpa_guide.html.

² University policies regarding religious practice are available at http://www.colorado.edu/policies/fac_relig.html. University policies regarding disabilities are available at <http://www.colorado.edu/disabilityservices>. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322.

³ University policies regarding Sexual Harassment and Amorous Relationships are available at <http://www.colorado.edu/odh/>. The Office of Discrimination and Harassment can be reached by telephone at 303-492-2127. The Office of Judicial Affairs can be reached at 303-492-5550.

⁴ University policies regarding classroom behavior are available at <http://www.colorado.edu/policies/classbehavior.html> and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student_code

All students of the University of Colorado at Boulder are responsible for knowing and adhering

⁵ The Honor Code Council can be contacted by email at honor@colorado.edu or by telephone at 303-725-2273. Additional information regarding the University Honor Code is available at <http://www.colorado.edu/policies/honor.html> and at <http://www.colorado.edu/academics/honorcode/>.