

# ECON-3010 Introduction to Econometrics

## Spring 2018

### Course Information

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Course title: Introduction to Econometrics  
Course Number: ECON-3010-M01  
Prerequisite(s): OPM-2070, ECON-1900  
Credits: 3  
Meeting Times: TBA

### Instructor Information

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Name: Marta Moreno  
Email: marta.moreno@slu.edu  
Office hours: MTWF 14:15-16:00 and by appointment  
Office: Padre Arrupe Hall, Attic.

### Course Description

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Econometrics is concerned with using empirical data and statistical methods for estimating economic models, testing economic theories and hypotheses, measuring the net marginal effect of one factor on another, and evaluating the effects of government policies. The most common application of econometrics is the forecasting of important economic and financial variables.

### Course Objectives

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After successfully completing this course, students shall be able to:

1. be competent in conducting quantitative analysis of economic, financial and general policy issues;
2. be completely familiar with the main forms of regression models and regression analyses;
3. be competent in doing forecasting of important economic, financial and social variables;
4. be able to carry out their own applied work to an acceptable standard in their future careers;
5. be able to understand and evaluate professional reports and journal articles using applied econometric analysis; and
6. have built the solid foundations for graduate studies in economics, finance and other social sciences in any top research universities worldwide.

The main objective of this course is to present the basic statistical tools applicable to economic and business problems.

### Text book

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Required reading: *Introduction to Econometrics: EMEA Edition*, Jeffrey M. Wooldridge, Cengage Learning, 1<sup>st</sup> edition, 2014.  
You can purchase a hard copy, an electronic version of the book, or just some e-chapters on Cengage's webpage:  
<http://www.cengagebrain.co.uk/shop/search/9781408093757>

## **Grading system**

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One midterm and one comprehensive final will be given. They will emphasize the material presented in class but will also cover the reading assignments. There will also be a final group project and a paper presentation.

It is necessary to pass this course to complete the final project, the presentation and at least 6 of the online assignments.

Papers to read and present: <https://smartech.gatech.edu/handle/1853/46795/browse?type=title>

Additional  
Information

- 30% online assignments, quizzes
- 10% final project
- 30% midterm exam
- 30% final exam

## **Missed Exams Policy:**

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Midterm and final examinations must be written on their respective dates. No alternative examinations will be scheduled except in the case of excused medical absences. Cases of excused medical absences must be petitioned for through the Chair of the department. Make-up midterms are subject to approval by the professor, the Chair and the Department of Business and Economics. All changes to the final examination must be approved by the Academic Dean.

## **Important Dates:**

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Jan.21 – Last day to drop a class without a grade of W or to add a class.  
Last day to choose audit (AU) or pass/no pass (P/NP) options.  
Mar.2 – Midterm exam, 14:00.  
Mar.9 – Last day to drop a class and receive a grade of W.  
Apr.4 – Registration for spring semester opens.  
Apr.30 – Last day of class for MWF classes.  
May.9 – Final Exam, 12:00.

For other important dates, visit

<http://www.slu.edu/madrid/academics/registrar/academic-calendar/spring-2018>

## TENTATIVE LECTURE SCHEDULE\*

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- Week 1: Introduction  
(Reading: Ch1 of the textbook)
- Weeks 2-3: The Simple Regression Model  
(Reading: Ch 2 of the textbook)
- Week 4: Multiple Regression Analysis: Estimation  
(Reading: Ch. 3 of the textbook)
- Weeks 5-6: Multiple Regression Analysis: Inference  
(Reading: Ch. 4 of the textbook)
- Weeks 7-8: Multiple Regression Analysis: Further Issues  
(Reading: Ch. 6 of the textbook)
- Weeks 9-10: Multiple Regression Analysis with Qualitative Information:  
Binary (or Dummy) Variables  
(Reading: Ch. 7 of the textbook)
- Week 11: Heteroskedasticity  
(Reading: Ch. 8 of the textbook)
- Weeks 12-13: Basic Regression Analysis with Time Series Data  
(Reading: Ch. 10 of the textbook)
- Weeks 14-15: Students' Presentations

\*The lecture schedule is tentative and may be adjusted according to the actual lecturing pace.

### Academic Honesty Policy Statement:

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*Academic integrity is honest, truthful and responsible conduct in all academic endeavors.* The mission of Saint Louis University is "the pursuit of truth for the greater glory of God and for the service of humanity." Accordingly, all acts of falsehood demean and compromise the corporate endeavors of teaching, research, health care and community service via which SLU embodies its mission. The University strives to prepare students for lives of personal and professional integrity, and therefore regards all breaches of academic integrity as matters of serious concern.

The governing University-level Academic Integrity Policy can be accessed on the Provost's Office website at: [http://www.slu.edu/Documents/provost/academic\\_affairs/University-wide%20Academic%20Integrity%20Policy%20FINAL%20%206-26-15.pdf](http://www.slu.edu/Documents/provost/academic_affairs/University-wide%20Academic%20Integrity%20Policy%20FINAL%20%206-26-15.pdf).

As a member of the University community, you are expected to know and abide by these policies, which detail definitions of violations, processes for reporting violations, sanctions and appeals.

## **Accommodation Statement**

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In recognition that people learn in a variety of ways and that learning is influenced by multiple factors (e.g., prior experience, study skills, learning disability), resources to support student success are available on campus. Students who think they might benefit from these resources can find out more about:

- Course-level support (e.g., faculty member, departmental resources, etc.) by asking your course instructor.
- University-level support (e.g., tutoring/writing services, Disability Services) by visiting the Academic Dean's Office (San Ignacio Hall) or by going to [http://spain.slu.edu/academics/learning\\_resources.html](http://spain.slu.edu/academics/learning_resources.html).

Students with a documented disability who wish to request academic accommodations **must** contact Disability Services to discuss accommodation requests and eligibility requirements. Once successfully registered, the student also must notify the course instructor that they wish to access accommodations in the course. Please contact Disability Services at [disabilityservices-madrid@slu.edu](mailto:disabilityservices-madrid@slu.edu) or +915 54 58 58, ext. 230 for an appointment. Confidentiality will be observed in all inquiries. Once approved, information about the student's eligibility for academic accommodations will be shared with course instructors via email from Disability Services. For more information about academic accommodations, see "Student Resources" on the SLU-Madrid webpage.

Note: Students who do not have a documented disability but who think they may have one are encouraged to contact Disability Services.

## **Student Outcome Assessment:**

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In order to maintain quality academic offerings and to conform to accreditation requirements, SLU-Madrid regularly assesses its teaching, services and programs for evidence of student learning. For this purpose, SLU-Madrid keeps representative examples of student work from all courses and programs on file, including assignments, papers, exams, portfolios and results from student surveys, focus groups and reflective exercises. Copies of your work for this course may be kept on file for institutional research, assessment and accreditation purposes. If you prefer SLU-Madrid not to retain your work for this purpose, you must communicate this decision in writing to your professor.

## **Title IX**

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Saint Louis University and its faculty are committed to supporting our students and seeking an environment that is free of bias, discrimination, and harassment. If you have encountered any form of sexual misconduct (e.g. sexual assault, sexual harassment, stalking, domestic or dating violence), we encourage you to report this to the University. If you speak with a faculty member about an incident of misconduct, that faculty member must notify SLU's Title IX deputy coordinator, Marta Maruri, whose office is located on the ground floor of Padre Rubio Hall, Avenida del Valle, 28 ([mmaruri@slu.edu](mailto:mmaruri@slu.edu); 915-54-5858 ext. 213) and share the basic fact of your experience with her. The Title IX deputy coordinator will then be available to assist you in understanding all of your options and in connecting you with all possible resources on and off campus.

If you wish to speak with a confidential source, you may contact the counselors at the SLU-Madrid's Counseling Services on the third floor of San Ignacio Hall ([counselingcenter-madrid@slu.edu](mailto:counselingcenter-madrid@slu.edu); 915-54-5858 ext. 230) or Sinews Multipletherapy Institute, the off-campus provider of counseling services for SLU-Madrid ([www.sinews.es](http://www.sinews.es); 91-700-1979) To view SLU-Madrid's sexual misconduct policy and for resources, please visit the following web address:  
<http://www.slu.edu/Documents/Madrid/campus-life/SLUMadridSexualMisconductPolicy.pdf>