The textbook for this course is “Using Econometrics: a practical guide”, by A.H. Studenmund. The campus bookstores will have copies of this book that include a CD containing the Eviews software; you will need to have access to this software.

The final exam for this course is on Thursday December 9, 7:30am - 9:18am, 2004, in our regular classroom. The midterm for this course is on Wednesday October 27.

There will be one midterm exam for this course, a computer exercise, five small take-home assignments, and a term paper (yes, I will keep you busy). There will be five occasions for the takehome assignments, and they will be graded on a pass/fail basis; they need to be handed in a week after I hand them out; each takehome assignment will count for five points, and the maximum number of points to be earned with these assignments is 20 (i.e. you can miss one).

Prerequisites: ten credit hours in mathematics above the level of 104. Elementary statistics (STAT 133, 135, or 145) or equivalent. Neither Calculus nor Linear Algebra is required for Econ 444.
The computer exercise will take place in a microlab on the OSU campus (the location will be announced in class later). The purpose of this test is to ensure that you all have some familiarity with the Eviews software, which you will need in order to be able to do the takehome exercises and the term paper. For the term paper, you are required to write a small paper on one of several suggested topics, and you will be provided with a dataset. The due date for this paper is Monday November 29; this deadline is strict.

The final will count for 35 points of your grade, the midterm will count for 25 points, the computer exercise will count for 5 points, the term paper will count for 15 points, and the five take-home assignments will count for 5 points each with a total maximum of 20 points to be earned for the takehome assignments (making a possible total of 100). Not showing up for a midterm, final, or the computer exercise, not handing in your term paper on time, or not handing in your take home assignment will imply that you automatically get 0 points, unless you have a valid medical excuse as well as written proof of it.

The course schedule is as follows.

1. Introduction, approximately 3 classes
2. Chapter 2 and 3, Ordinary least squares and its use, approximately 2 classes
3. Chapter 4, The model assumptions, approximately 3 classes
4. Chapter 5, Hypothesis testing, approximately 4 classes
5. Chapters 6, 7 and 8, Specification issues, approximately 3 classes
6. Chapters 9 and 10, Serial correlation and heteroskedasticity, approximately 3 classes
7. Time permitting: Chapter 12, Time series and Chapter 13, Dummy dependent variables

Students with disabilities that have been certified by the Office for Disabilities Services will be appropriately accommodated, and should inform the instructor as soon as possible of their needs.