# Nanchang University
# ECON37: Introduction to Econometrics
(Last Updated in Jan. 2024)

**Credit:** 4

## *Contact Hours*

This course is composed of 24 lecture sessions, 3 tutorial sessions and 9 office contact hours. Each lecture session takes 2 contact hours in length; each tutorial session takes 3 contact hours in length; There will be a Q-A review session (3 contact hours) and Final Exam (3 contact hours) at the end of this term. This course has 72 contact hours in total.

## *Course Description*

This course focuses on estimating parametric linear regression models and interpreting the estimates from such models. Both estimation and interpretation are marketable skills. Students will learn basics of the theory and practice of econometrics. Hand-on practice is emphasized for estimating econometric models with actual data.

*Note: This Syllabus is subject to change based on the needs of the class.*

## *Required Textbook and Software*

**Textbook:** *Introductory Econometrics,* 6th Edition, Jeffrey Wooldridge. 2015.
The data analysis in this class will require the use of Excel. We will also use the DataAnalysis Toolpak in Excel, an Excel Add-in.

## *Grading*

•Participation                    10%
•Homework Assignments             15%
•Midterm Exam 1                   25%
•Midterm Exam 2                   25%
•Final Exam                       25%

| A+96-100 | A 90-95 | A- 85-89 |
|---|---|---|
| B+82-84 | B    78-81 | B-75-77 |
| C+71-74 | C    66-70 | C-    62-65 |
| D 60-61 | F    < 60 | |

## *Course Schedule*

The course has 24 class sessions in total. All sessions are 2 contact hours in length. At the end of this term, there will be a Q-A review session(3 contact hours) and Final Exam (3 contact hours).

Note: the course outline and required readings are subject to change.

Class 1:
Review of Mathematics and Statistics

Class 2:
Review of Mathematics and Statistics

Class 3:
Simple Regression Model

Class 4:
Simple Regression Model; Homework 1 due

Class 5:
Multiple Regression Analysis: Estimation

Class 6:
Multiple Regression Analysis: Estimation

Class 7:
Multiple Regression Analysis: Inference

Class 8:
Multiple Regression Analysis: Inference; Homework 2 due

Class 9:
Midterm 1

Class 10:
Multiple linear regression – power calculations

Class 11:
Multiple Regression Analysis: Further Issues

Class 12:
Multiple Regression Analysis: Further Issues ; Homework 3 due

Class 13:
Multiple regression – qualitative variables

Class 14:
Heteroskedasticity

Class 15:
Midterm 2 review

Class 16:
Midterm 2

Class 17:
Data Problems

Class 18:
Data Problems

Class 19:
Data Problems ; Homework 4 due

Class 20:
Multiple Regression Analysis with Qualitative Information: Binary Variables

Class 21:
Multiple Regression Analysis with Qualitative Information: Binary Variables

Class 22:
Multiple Regression Analysis with Qualitative Information: Binary Variables
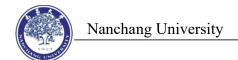Homework 5 due

Class 23:
Review

Class 24:
Group Report

## *Attending Policy*

Regular and prompt attendance is required. Under ordinary circumstances, you may miss two times without penalty. Each absence over this number will lower your course grade by a third of a letter and missing more than five classes may lead to a failing grade in the course. Arriving late and/or leaving before the end of the class period are equivalent to absences.

## *Policy on "Late Withdrawals"*

In accordance with university policy, appeals for late withdrawal will be approved ONLY in case of medical emergency and similar crises.

## *Academic Honesty*

Nanchang University expects all students to do their own work. Instructors will fail assignments that show evidence of plagiarism or other forms of cheating, and will also report the student's name to the University administration. A student reported to the University for cheating is placed on disciplinary probation; a student reported twice is suspended or expelled.

## *General Expectations:*

Students are expected to:
— Attend all classes and be responsible for all materials covered in class and otherwise assigned;
— Complete the day's required reading and assignments before class;
— Review the previous day's notes before class and make notes about questions you have about the previous class or the day's reading;
— Participate in class discussions and complete required written work on time;
— Refrain from texting, phoning or engaging in computer activities unrelated to class during the class period;
— While class participation is welcome, even required, you are expected to refrain from private conversations during the class period.

## *Special Needs or Assistance*

Please contact the Administrative Office immediately if you have a learning disability, a medical issue, or any other type of problem that prevents professors from seeing you have learned the course material. Our goal is to help you learn, not to penalize you for issues which mask your learning.