

Economics 4630: Introduction to Econometrics (Tentative)

Instructor: Carter Hill
Office: 2127 Patrick F. Taylor Hall
Phone: 578-1490
E-mail Address: eohill@lsu.edu
Web Page: <http://www.bus.lsu.edu/hill>
Office Hours: TBA
TA: Justin Cook

Required Textbooks:

- Hill, Griffiths, Lim, *Principles of Econometrics, 3rd Edition*, John Wiley and Sons, 2008. See www.principlesofeconometrics.com for data
- Griffiths, Hill, Lim, *Using EViews for Principles of Econometrics, 3rd Edition*, John Wiley and Sons, 2008

Pre-requisites: Econ 2000 & 2010 or 2030; Math 1431 or equivalent; ISDS 2000 or equivalent

Exams:

- February 9, 100 points
- March 16, 100 points
- April 13, 100 points

Final Exam: Friday, May 8, 3-5 pm. 200 points.

Course Outline:

- The Role of Econometrics in Economic Analysis (Ch 1)
- Review of Math Essentials (Appendix A)
- Review of Probability Concepts (Appendix B)
- The Simple Linear Regression Model (Ch 2)
- Interval Estimation and Hypothesis Testing (Ch 3)
- Prediction, Goodness of Fit and Modeling Issues (Ch 4)
- The Multiple Regression Model (Ch 5)
- Further Inference in the Multiple Regression Model (Ch 6)
- Nonlinear Relationships (Ch 7)
- Time permitting: Heteroskedasticity (Ch 8)
- Time permitting Dynamic Models, Autocorrelation and Forecasting (Ch 9)
- Time permitting Simultaneous Equations Models (Ch 11)

Tests & Grading: As noted on the outline there will be exams totaling 500 points. In addition homework and/or announced and unannounced quizzes will be worth 100 points. Your final grade will be based on the total of 600 possible points. No extra credit work is possible. Late homework is not accepted.

Note: In this class there are both graduate and undergraduate students. All students will take the same exams, and do the same homework. The homework and exams will be graded alike for all students. However, undergraduate and graduate students' course grades will be determined using differential standards. ***Undergraduates, you are not competing with graduate students for the A's and B's!!*** An undergraduate student's performance will be compared only to that of other undergraduates. A graduate student's performance will be compared only to that of other graduate students. A higher standard of performance is expected of graduate students. Thus if a graduate student and an undergraduate student have the same number of points at the end of the semester, the undergraduate student is likely to be graded higher.