EC228: Econometric Methods
Spring 2013, Boston College

Professor: Xavier D’Haultfoeuille Email: xavier.dhaultfoeuille@ensae.fr

Office hours: Tuesday 10:30am-12:30pm or by appointment, Maloney Hall, office 440 O.

Class: TTh, 9:00-10:15am, Stokes 295S.

Teaching Assistant: Email: @bc.edu

Office hours: Maloney Hall, office

EC228 Labs: Students must enroll in a mandatory computational laboratory section. The lab section includes computational tutorials and problem sets through which students will gain practical experience and familiarity with using statistical software such as STATA to analyze economic data.

Course Summary: EC228 introduces students to econometrics, a subfield of economics concerned with methods for measuring economic quantities and testing economic theory. In particular, the course focuses on estimation and inference within the framework of linear regression analysis.

Prerequisites: EC151 or EC155, MT100 or MT102, or equivalent.


Grading:
– Lab work (20%).
– Class problem sets (10%).
– Midterm (30%): February 28, 9am.
– Final (40%): May 9, 9am.

Please check your BC email for announcements. There will not be rescheduled or makeup exams (except in severe emergencies which must be thoroughly convincing and properly documented). The lab instructor in your section will assign the grade you receive for lab work. Solutions to class problem sets will not be accepted after their due dates. The lowest grade you receive on one of the class problem sets (which could be 0 if a student does not submit a solution on time) will be dropped when evaluating your overall grade on class problem sets. You may pick up your graded class problem sets from during her office hours. You may use calculators during exams. You must demonstrate your reasoning and show all calculation to receive full grade.

Academic Integrity: Boston College values the academic integrity of its students and faculty. It is your responsibility to familiarize yourself with the university’s policy on academic integrity: www.bc.edu/integrity. If you have any questions, always consult your professor. Violations of academic integrity will be reported to your class dean and judged by the academic integrity committee in your school. If you are found responsible for violating the
policy, penalties may include a failing grade as well as possible probation, suspension, or expulsion, depending on the seriousness and circumstances of the violation.

**Course Outline:**

1– Introduction to econometrics and economic data (chapter 1)
2– Review of probability (Appendix B)
3– Review of statistics (Appendix C)
4– Simple regression analysis (chapter 2)
5– Multiple regression analysis: estimation (chapter 3)
6– Multiple regression analysis: inference (chapter 4)
7– Multiple regression analysis: OLS asymptotics (chapter 5)
8– Multiple regression analysis: further issues (chapter 6)
9– Multiple regression analysis: binary variables (chapter 7)
10– Heteroskedasticity (chapter 8)
11– Instrumental variables estimation and two stage least squares (chapter 15)

If time permits:

12– Regression analysis with time series data (chapters 10-11)
13– Pooling cross sections across time: simple panel data methods (chapter 13).