

ECON 207: Intermediate Econometrics
Term 2, 2009-2010
School of Economics, Singapore Management University

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Office hours: TBA
Course webpage: <https://smuvista.smu.edu.sg/>

Course Overview:

This course provides an understanding of econometric analysis of cross section, time series, and panel data. Topics will include ordinary least squares (OLS), two-stage least squares (2SLS), heteroskedasticity, serial correlation, time-series models, fixed-effects model, random-effects model, simultaneous-equation models, and limited-dependent variable models.

Course Objectives:

This course provides an opportunity to

- Understand estimation and inference in simple regression models.
- Consider econometric issues that arise in the analysis of economic models.
- Learn how to carry out a regression analysis of economic data.

Class Sessions:

Class sessions are of three-hour duration per week.

Assessment:

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| a) Class activities: | 20% | (presentation: 12%, class participation: 8%) |
| b) Midterm exam: | 30% | |
| c) Final exam: | 50% | |

Class Activities: Each student will participate in a group presentation. Class contribution including the correction of any error in teaching materials can increase your grade.

Midterm and Final Exams: The exams will be closed-book.

Required Textbook:

Woodridge, J. M. (2009): "Introductory Econometrics," 4th edition, South-Western Cengage Learning.

Useful Links:

"Stata Textbook Examples": <http://fmwww.bc.edu/gstat/examples/wooldridge/wooldridge.html>

"Resources for Learning Stata": <http://www.stata.com/links/resources1.html>