

**Economics 6330: Applied Econometrics
Utah State University MBA
Summer 2013**

General Course Information:

Instructor

Tyson Van Alfen

E-mail: ty.vanalfen@gmail.com

Jon M. Huntsman School of Business at Utah State University
BUS 804 Old Main Hill, Logan, UT 84322-3565

Office Hours: By appointment

Class Time and Date: Friday evenings (6-10)
Saturday mornings (8-12)
June 21/22
June 28/29
July 12/13
July 19/20
July 26/27

Course Description:

The purpose of this course is for students to learn a set of statistical tools and methods that are useful in business and economic analysis. It is oriented towards applied practitioners rather than future econometricians.

Prerequisites:

Students should be familiar with basic microeconomic and macroeconomic theory, and have a basic understanding of probability and statistics. Chapter 17 of the textbook can help you review these topics and prepare for this course.

Textbook: A.H. Studenmund, Using Econometrics: A Practical Guide, 6th Edition

References:

William H Greene, Econometric Analysis (7th Edition)
Jeffery M Wooldridge, Introductory Econometrics: A Modern Approach
Damodar N Gujarati, Essentials of Econometrics

Topic Outline:

June 21 Statistical Review (Ch 17)
June 21/22 Ordinary Least Squares; Using Regression Analysis (Ch 1-3)
June 28/29 Classical Model; Hypothesis Testing (Ch 4-5)
July 12/13 Specification (Ch 6-7)
June 13 Midterm Exam (Ch 1-7)
July 19/20 Multicollinearity; Serial Correlation; Heteroskedasticity (Ch 8-10)
July 26/27 TBD
July 27 Final Exam

Course Evaluation:

Assignments: 4 assignments worth 7.5 points each, 30 points in total
Midterm: 1 midterm examination worth 30 points
Final: 1 final examination worth 40 points

- * Final grades will be determined based on the student's overall performance on assignments, exams.
- * All assignments are required and will be due the following class period.
- * Make-up exams are NOT allowed except in accordance with university policy.
- * Both the midterm and the final are in-class exams. Midterm is not comprehensive and final is comprehensive.

Grading Scale:

A	93-100
A-	90-92
B+	87-89
B	83-86
B-	80-82
C+	70-79
C	65-69
D	60-64
F	<60

How To Do Well In This Course:

Practice makes perfect. The best way to guarantee a good grade in this course is to take good lecture notes and to read them over after class, and to do every assignment on a regular basis. After completing any assignment or exercise, put together a list of crucial points you have learned in doing that assignment; keep your list and review it when you study for the exams.