



DAVIS UNIVERSITY

COURSE SYLLABUS
MGT170: INTRODUCTION TO ECONOMETRICS
SUMMER QUARTER 2024

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COURSE SYLLABUS FOR: MGT170: INTRODUCTION TO ECONOMETRICS

CREDIT HOURS: 4 CREDITS

CONTACT HOURS: 60

INSTRUCTOR:

INSTRUCTOR EMAIL:

INSTRUCTOR OFFICE HOURS:

COURSE DESCRIPTION: This course is an introduction to applied methods for analyzing economic and financial data. Areas of focus will include cross section data, time series data, regression analysis, hypothesis testing, and applied topics in economics with an emphasis on applications.

PREREQUISITES: Microeconomics, Macroeconomics, Intro to Statistics and Calculus I

TEXT: James H. Stock, Mark W. Watson. *Introduction to Econometrics*, Pearson, 3rd Edition, ISBN:9780133595420

LATE WORK POLICY: All students are expected to submit homework assignments electronically on the date specified on the syllabus. No late homework will be accepted and the student will receive a "0" (zero) for the homework assignment. Should the student refuse to complete the assigned work for the class, it could result in the student failing the class. All work assigned is expected to be completed on the date assigned. The instructor reserves the right to

alter the schedule as necessary. Please be sure to check your email/Moodle for any changes to the schedule.

PLAGIARISM AND COPYRIGHT INFRINGEMENT POLICY: Work that is found to be plagiarized receives a grade of zero and often causes a student to fail a class. Documentation of plagiarism is added to the student's academic file as a violation of accepted student conduct and is subject to disciplinary action. Plagiarism is the use of another person's exact words, or their ideas written in the student's words without giving the original author credit.

Plagiarism can result from any of the following:

- Quote material directly without using quotation marks.
- Paraphrase the original so that many of the phrases are the same as the original. A good rule is no more than 3 or 4 words in a row should be the same as the original.
- Copy the original sentence pattern, substitution synonyms for key words.
- Neglect to indicate the source of the original material.

ASSESSMENTS:

Content

Exams	40%
Quizzes	30%
Assignments	20%
Participation	10%
Total	100%

COURSE GRADE: A = 93%-100%

B = 85%-92%

C = 77%-84%

D = 70%-76%

F = below 70%

TENTATIVE CLASS SCHEDULE:

(Subject to change)

Week: Date	Content Covered	Assignments & Assessment Due
Week 1:	Course Introduction Chapter 1. Economic Questions and Data Chapter 2. Review of Probability Chapter 3. Review of Statistics	
Week 2:	Chapter 4. Linear Regression with One Regressor Chapter 5. Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals	
Week 3:	Chapter 6. Linear Regression with Multiple Regressors Chapter 7. Hypothesis Tests and Confidence Intervals in Multiple Regression	Midterm Exam- Friday
Week 4:	Chapter 8. Nonlinear Regression Functions Chapter 9. Assessing Studies Based on Multiple Regression	
Week 5:	Chapter 10. Regression with Panel Data Chapter 12. Instrumental Variables Regression	Final Exam- Friday