

Antalya Bilim University
Department of Economics, Econ 1301
Econometrics I
Fall 2021

Class Time & Place: TBA

Naciye Kınık Keresteci
naciye.kinik@antalya.edu.tr
(A2-31)

Welcome to the course. The primary purpose of this course is to let the students understand and interpret quantitative methods. After successfully finishing the course, students will be able to understand the real life data, link it to theory and make use of the real data for inference and decision making processes. Regression Analysis is the main topic that we will cover in detail. Students will understand OLS and apply the method to real data.

Course book:

Introduction to Econometrics, Update, Global Edition, 3/E (James H Stock, Mark W. Watson)

Students are responsible to get a hard copy of the course book.

Recommended readings:

Using Econometrics: A Practical Guide, Global Edition, 7/E A. (H. Studenmund)

Academic Honesty and Plagiarism

Plagiarism and cheating is strictly forbidden. Each task you submit must be totally yours. Otherwise, University rules and regulations will be applied.

Attendance

Attendance is highly encouraged in Econ 1301. Actual physical presence (with any resulting verbal interaction between instructor and student) can be as necessary to understanding the course's subject matter as completing homework assignments and exams. Do not forget that this course requires your effort on regular basis. Otherwise it will be very difficult to catch up if not impossible. Do not miss any classes unless you have a very serious, legitimate reason! If you do miss any classes get lecture notes from a friend as there might be changes in lecture plans and explorations. In addition, please contact me for any possible blind spot. If you miss any exam, be aware that you need to submit legitimate excuse not to get zero from the exam.

Promptness

Make sure that you come to class fairly enough before the instructor comes. Entering the classroom after the instructor's presentation has started can be distracting both to the instructor as well as to other students.

Other Class Disruptions

Unless there is an emergency stay seated during the lecture. Avoid distracting movements, talking to each other, eating, drinking and electronics. You need to pay attention to the lecture. Keeping self-discipline is still important during online lectures.

Assessment Criteria:

- 1) **Presentation (20%)** Students are required to prepare presentations applying OLS and present them in class. They may use data provided by the course book.
- 2) **Midterm (30%):** Students are responsible for all class material covered until the exam.
- 3) **Final exam (50%):** This exam is cumulative covering on all units and topics studied throughout the course, but emphasis will be on the topics we cover after the midterm.

Please note that you are required to receive a grade of 50 out of 100 to be able to pass the course!

The assessment criteria might change due to pandemic regulations.

Course Schedule

WEEK 1 Introduction to the Course

WEEK 2 Probability and Statistics Review

WEEK 3 Linear Regression with One Regressor

WEEK 4 Regression: Hypothesis Tests

WEEK 5 Regression: Confidence Intervals

WEEK 6 Linear Regression with Multiple Regressors

WEEK 7 Linear Regression with Multiple Regressors Cont.

WEEK 8 Midterm Exam

WEEK 9 Hypothesis Tests and Confidence Intervals in Multiple Regression

WEEK 10 Hypothesis Tests and Confidence Intervals in Multiple Regression Cont.

WEEK 11 Joint Tests and Confidence Intervals

WEEK 12 13 Presentations

WEEK 14 Review