**Bilkent University**
**Department of Economics**

**Econometrics I**

**Econ 301.01** **T. Yiğit**
**Fall 2012** **Office: MA225**
**Email: tyigit@bilkent.edu.tr** **Office Hrs** : Tues. 10.40-12.00
**Web page: http://www.bilkent.edu.tr/~tyigit/teaching.htm** Fri. 13.40-15.00

This course will introduce the student to the basic econometric techniques and applications. The economic applications will be emphasized through computer based exercises. Prerequisites are Econ 221, Econ 222, and knowledge of Math 225 subjects

**Text**: **Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach , 4th edition, Cincinnati, OH: South-Western, College Publishing, 2009**

**Course Requirements and Grading**: Your grade for the course will be determined by the scores of two (in class- closed book) midterm exams, homeworks, class participation and a comprehensive final exam. The weights of these are as follows:

| | |
|---|---|
| Midterm Exam I: | 25% |
| Midterm Exam II: | 25% |
| Final Exam: | 30% |
| Homeworks, Quizzes, and Class participation: | 20% |

All students are expected to learn and to be able to use one statistical / econometric software package in their empirical analysis of the homework assignments. In class you will be introduced to **E-Views** found in the computer system of the university.

Midterm exam dates are as follows:

| | |
|---|---|
| **Midterm Exam I** | **April 4, Thursday** |
| **Midterm Exam II** | **May 2, Thursday** |

**EACH STUDENT IS REQUIRED TO TAKE THE EXAMS ON THE PRESET DATES. UNLESS AN AUTHORIZED HEALTH REPORT FROM THE UNIVERSITY CLINIC IS PRODUCED WITHIN 3 DAYS OF THE EXAM DATE, NO MAKE-UP EXAMINATION WILL BE ADMINISTERED. IN ANY CASE, THE MAKE-UP EXAMINATION WILL BE GIVEN AT THE END OF THE SEMESTER DURING THE WEEK OF FINALS. THOSE STUDENTS WHO MISS A MIDTERM WITHOUT AN OFFICIAL EXCUSE WILL RECEIVE THE FZ GRADE. IF YOU ALSO MISS HALF OF THE HOMEWORK ASSIGNMENTS AND HALF OF THE LAB SESSIONS, YOU WILL AGAIN GET AN FZ GRADE.**

**Course Outline:**

**1.** Econometrics in Economic Analysis and Economic Data, (**C. 1**)

**2. REVIEW of** Simple Equation Regression Model, (**C. 2**)
Eviews lectures

**3.** Estimation in Multiple Regression Analysis (**C. 3**)

**4**. Inference in Multiple Linear Regression Model (**C. 4**)

**5.** Multiple Linear Regression Model: Other issues (**C. 6**)

**6.** Multiple Regression Analysis with Qualitative Informations: Binary Variables (**C. 7**)

**7.** Review

**Midterm I** **April 4**

**8.** Multiple Linear Regression Model: Large Sample Properties and Assumptions (**C. 5**)

**9.** Heretosecdasticity (**C. 8**)

**10.** Endogeneity (**C. 9**)

**11.** Review

**Midterm II** **May 2**

**12.** Basic Regression Analysis with Time Series Data (**C. 10**)

**13.** Further Issues in Using OLS with Time Series (**C. 11)**

**14**. Review