Regression and Econometrics
Econ 465
SPRING 2007
Dr. Alex Lebedinsky

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Course Description
My goal for this class is for you to be able to (a) choose appropriate estimation technique, (b) run a regression, (c) conduct hypotheses tests using your results, (d) interpret your results and (e) detect potential problems with your approach.

Required Textbook:
Hill, Griffith, Judge Undergraduate Econometrics,
Second edition

Software:
SAS (available in labs),
Excel,
EViews (Optional)

Other resources:
Dennis Halcoussis. Understanding Econometrics (easy)
Gujarati Basic Econometrics (good, with lots of information)
http://www.economics.harvard.edu
http://ocw.mit.edu
http://davidmlane.com/hyperstat/

Grading
Your grade will be determined by
Quizzes/Assignments: 50%
Project/presentation 25%
Final Exam 25%

There will be nine assignments and/or quizzes. A quiz will have 5-10 questions and will cover materials from previous 1-2 weeks. A homework assignment will involve some data analysis to be performed in SAS. There will be some “combination” assignments – a homework assignment (which will not be graded) and a quiz (which will be graded) based on that homework assignment.

For your project you will have to write a 10 page paper in which you will analyze an economic relationship of your choosing. You will have to find data, perform econometric analysis and explain your findings. You will also have to give a 10 minute presentation of your results to the class.

The final exam will be comprehensive.

Grades will be assigned according to the following scales.

A = 90-100
B = 80-89
C = 70-79
D = 60-69
F < 60

Withdrawals and Incompletes
March 10 is the last day to drop a full semester course with a "W" and the last day to change from credit to audit. No “Incomplete” grade will be given solely due to poor performance – you will have to demonstrate (and document, if applicable) that there were unforeseeable circumstances that hindered your performance in the class. See Undergraduate Catalogue, p. 27 for rules and regulations

Attendance
Attendance is not mandatory. However I will use attendance to make grade decisions in borderline cases.

Academic Honesty and Appropriate Behavior
Cooperation while working on your assignments is encouraged unless stated otherwise.

Students cheating on the tests will earn “0” and could be subject to a disciplinary action. See Undergraduate Catalogue, p. 27 and p. 279 for rights and regulations on these issues.
Students are expected to behave in a way that does not interfere with the process of teaching and learning. Cell phones and pagers must be muted and may not be used during class.
**Students with Disabilities**

"Students with disabilities who require accommodations (academic adjustments and/or auxiliary aids or services) for this course must contact the Office for Student Disability Services, Room 445, Potter Hall. The OFSDS telephone number is (270) 745-5004 V/TDD. Please DO NOT request accommodations directly from the professor or instructor without a letter of accommodation from the Office for Student Disability Services."

**Other**

Things happen – if you are having problems, come talk to me as soon as possible, before the problems get out of hand.

If a class is cancelled, check your e-mail and/or the website for updates.

This syllabus represents a general guideline and I reserve the right to change the rules during the class to deal with special circumstances.

If you choose to ask me for special considerations, I will expect you to *detail* your reasons in writing.