

ECON 6070: Econometrics II
Spring 2017
Tuesday & Thursday 9:30-10:45
Business Administration 2003

Professor: Amanda Cook
Office: Business Administration 312
Office Hours: 12:30-1:30 T/Th
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Course Overview:

Econ 6070 is a second semester master's level course in econometrics. We will extend ideas learned in 5020 and learn new techniques to address topics such as maximum likelihood estimators, binary dependent variables, fixed effect, IV, interactions and difference in difference estimators. This course will also focus on teaching students how to program in Stata and demonstrating good data practices so other practitioners can see the decisions they made and replicate their work.

Textbook: Michael Bailey's Real Econometrics: The right tools to answer important questions. Oxford University Press

Course Schedule:

Date(Week of)	Topic	Assignments
January 9th	Class intro & Chapter 2	Problem Set 1 (Due 5pm Jan 18 -Canvas)
January 16th	Chapter 6: Dummy Variables (focus on interactions)	Problem Set 2 assigned
January 23rd	Chapter 7: Transforming	
January 30th	Chapter 8: Fixed Effects	Problem Set 3 Assigned
February 6th	Chapter 8: Fixed Effects	
February 13th	Chapter 9: IV	Problem Set 4 Assigned
February 20th	Chapter 9: IV	Exam 1: Feb 23rd
February 27th	Chapter 10: Experiments (time permitting)	
March 6th	Spring Break	
March 13th	Chapter 11: Regression Discontinuity	Problem Set 5 Assigned

March 20th	Chapter 11: Regression Discontinuity	
March 27th	Chapter 12: Logit and Probit	Problem Set 6 Assigned
April 3rd	Chapter 12: Logit and Probit	
April 10th	Review and Exam	Exam 2: April 13th
April 17th		Student presentations
April 24th		Student presentations

Course Expectations:

The class will be conducted in a seminar style. Most class sessions will involve group discussion, programing, and problem solving. You will be expected to contribute in these areas. This means that you will share your insights, including what you know and what you have questions about. For some people, talking in a group can be difficult. For almost everyone, sharing what you are unsure of or don't know is risky and uncomfortable. However, the best learning occurs because of the questions that you ask. You will find that asking questions is the key to your education and to your future success as a professional. It is expected that students will be prepared for each class meeting. There will be lectures, but they will be based on questions you ask. Therefore, you must read assigned material ahead of time.

There is an expectation that you will read the textbook before we cover it in class.

At the start of a new chapter, I will ask students to summarize key ideas, concepts, equations and questions they had/ things they didn't fully understand. To this end, when we start a new chapter, you should bring a one- two (ish) page summary of the key ideas and questions for each section. After students describe the key ideas and concepts, we will list all our questions and I will pay special attention to them as we cover the chapter in class. This is an opportunity for you to take ownership of the course, please use it. I reserve the right to collect your summaries at any time:)

Evaluation:

In this course, you will be evaluated on preparation and participation, problem sets, exams, and a discussion of a paper.

Point totals:

Preparation and participation:		100
Problem Sets:	6*75 =	300
Exam 1:		200
Exam 2:		200

Presentation of scholarly work (paper discussion):	<u>200</u>
Total:	1000

Presentation of Scholarly work:

You will pick a published or working paper to discuss for 15-20 minutes. Your discussion should include key elements of the paper (authors, title, research question etc), the data source they used, the key results and an explanation of what they found, a discussion of the econometric techniques they used and a discussion of the econometrics *you* would do if you were studying this same problems with a different data set, a new IV, etc. Alternatively, I would be happy for you to present the econometrics in a research project of your own. For example, if you started a research project in another class, and would like to continue working on it, talk to me.

There will be no make up exams.

Academic Honesty: The instructor and students will adhere to the general Code of Academic Conduct as outlined of the BGSU Student Handbook. Specifically, students will not cheat, fabricate, plagiarize or facilitate academic dishonesty. Students who passively engage in cheating (i.e. allowing others to cheat off of them) may receive the same consequences as the person copying. In group work, if your partner or teammates do all the work on an assignment, you should not be listed as a contributor and should receive no credit for that work. If you allow an assignment to be submitted listing you as a contributor, but you did not contribute, this is equivalent to plagiarism.

Classroom Expectations/Inclusion:

For this class to be effective, you must be an active participant. You are expected to contribute to each class session. This includes asking questions, answering others questions, and adding relevant information. The more spontaneous you can be with your contributions, the better. I will periodically call on people to find out what they are thinking and to bring them into the conversation.

Another part of being an active participant is how you react to others. There are things that we can all learn from each other, so we must treat each other with respect and dignity. This means allowing everyone to share their ideas and carefully considering their input. No one should ever be put down for his/her contributions.

Disability Services:

If you have a documented disability which might require modifications in a particular assignment, please contact me in the first two weeks of the term. The Disability Services for Students Office is to help provide equal access and reasonable accommodations to students with disabilities attending BGSU. Students wishing to discuss their eligibility for such accommodations are encouraged to contact the office at 419/372-8495.

Learning Commons:

The Learning Commons provides “one-stop-shop” academic support within the Jerome Library in the areas of Academic Coaching, Supplemental Instruction, Writing Consultations, Math/Stats Tutoring, subject groups and individual assistance. The

Learning Commons is a collaborative environment designed to foster independent learning to meet the needs of any student in any course at any time in the learning process. For more information, or to make an appointment: tlc@bgsu.edu ; 419-372-2823; www.bgsu.edu/learning-commons.html .

Religious Holidays:

It is the policy of the University to make every reasonable effort to allow students to observe their religious holidays without academic penalty. In such cases, it is the obligation of the student to provide the instructor with reasonable notice of the dates of religious holidays on which he or she will be absent. Absence from classes or examinations for religious reasons does not relieve the student of responsibility for completing required work missed. Following the necessary notification, the student should consult with the instructor to determine what appropriate alternative opportunity will be provided, allowing the student to fully complete his or her academic responsibilities. (As stated in The Academic Charter, B-II.G-4.b at: <http://www.bgsu.edu/downloads/file919.pdf>.)

Expectations for Technology:

You are welcome to use laptops, cell phones, and other forms of technology within the classroom. However, they should only be used for completing classroom activities. You are not allowed to send or receive texts or calls that do not pertain to the class. If you are expecting a call that you must take, notify me before the session starts, set your phone to vibrate, and leave the room to take the call. I reserve the right to confiscate technological devices that are not being used for classroom activities. You will receive them back at the end of the session.