

San José State University

Course and Contact Information

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3) Exams:

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Course Schedule

Week	Date	Topics, Readings, Assignments, Deadlines
1	8/21	Introduction, Syllabus, Basics
2	8/26	Review of Statistical Concepts, What is Econometrics? Understanding Key Terms
2	8/28	Review of Statistical Concepts, Basic Probability
3	9/2	Labor Day (No Class)
3	9/4	Probability and distribution
4	9/9	Simple Linear Regression (Intro, real world example, causality, data, an example) Problem Set 1 Due
4	9/11	Simple Linear Regression with One Regressor (Assumptions with Examples)
5	9/16	Least Squares Regression (Derivations)
5	9/18	Simple Regression Model (Diagnostic Measures, interpreting coefficients in non-linear regressions)
6	9/23	Simple Regression Model (Biased or Unbiased, Estimating Variance)
6	9/25	Running Regression in STATA Problem Set 2 Due
7	9/30	Review
7	10/2	Midterm 1 (in class)
8	10/7	Inference
8	10/9	Inference
9	10/14	Goodness of fit, R-squared Term Paper Proposal Due
9	10/16	Omitted Variable Bias => Multivariate Regression
10	10/21	Intro to Multivariate Regression
10	10/23	Inference Problem Set 3 Due
11	10/28	Multivariate Regression: Linear Combinations of Parameters
11	10/30	Multivariate Regression: Multiple Restrictions, Examples
12	11/4	Review
12	11/6	Midterm 2 (in class)
13	11/11	Nonlinear regression in STATA
13	11/13	

Week	Date	Topics, Readings, Assignments, Deadlines
14	11/18	Interaction Terms, Endogeneity Problem Set 4 Due
14	11/20	Panel Data
15	11/25	Panel Data
15	11/27	Panel Data
16	12/2	Handling Panel Data in STATA
16	12/4	Final Review Term Paper Due