

San José State University (1/27/2020)  
Economics 103, Introduction to Econometrics, Section 1, SP 20

<b>Instructor:</b>	Matthew Holian, Ph.D.
<b>Office Location:</b>	DMH 166
<b>Email / Phone:</b>	<a href="mailto:Matthew.Holian@sjsu.edu">Matthew.Holian@sjsu.edu</a> / 408-924-1371
<b>Office / Hours:</b>	DMH 131 / Monday and Wednesday, 1:00 - 1:25p.m., & by appointment
<b>Room/ Day/ Time:</b>	DMH 166 / Mondays and Wednesdays / 1:30 - 2:45 p.m.
<b>Prerequisites:</b>	elementary statistics (ECON 3, STAT 95, SOCI 015, UNVS 015S)

### Learning Management System

Canvas is the Learning Management System at SJSU. Please be sure you can log in and are receiving my announcements. I will be communicating with the class through Canvas, but if you have a question for me *email me directly*. For info on Canvas visit <https://sjsu.instructure.com>.

### Course Description

Covers research methods and core econometric techniques for analysis of causal effects, from difference-in-means tests of experimental data through multiple regression analysis of observational data. Topics in research methods include selecting an appropriate research question, reviewing the relevant literature, and obtaining data. The course concludes with students using core econometric techniques in an original term paper.

### Grading and Classroom Policy

This is a 4-unit course. The grading scale is: 60-62, D-, 62-68, D, 68-70, D+, 70-72, C-, 72-78, C, 78-80, C+, 80-82, B-, 82-88, B, 88-90, B+, 90-92, A-, 92-98, A, 98-100, A+. I generally don't allow makeup assignments unless there is sufficient notice and a well justified and documented reason. Disruptive use of laptops during class and food that emits externalities are not allowed.

### Required Textbooks

- 1.) Angrist, J. D. and Pischke, J. 2014. *Mastering Metrics*, Princeton University Press, Princeton, N.J.

Resources: [www.mastermetrics.com](http://www.mastermetrics.com)

- 2.) Bailey, M.W. 2016. *Real Econometrics: The Right Tools to Answer Important Questions*. Oxford University Press; 1st edition.

Resources: <https://global.oup.com/us/companion.websites/9780190296827/>

- 3.) Holian, M. J. Forthcoming. *Data and the American Dream: Contemporary Social Controversies and the American Community Survey*. Palgrave Macmillan.

Excerpts from this in-progress manuscript will be provided to students in class.

## **Recommended Textbooks**

- 1.) Stock, J.H. and Watson, M.W. 2011. *Introduction to Econometrics*. Pearson, 3<sup>rd</sup> edition

This is the book we use in the graduate econometrics sequence, although

## **Term Paper Components and Instructions**

You will complete a project with several components that will culminate with a term paper that replicates and extends a previously published article. All students will analyze micro data from [www.ipums.usa.org](http://www.ipums.usa.org). The studies listed below are discussed and replicated in the book *Data and the American Dream*, are from the contemporary period, and are examples of the types of studies students will locate, replicate and extend. Students are also welcome to use the historical data from IPUMS-USA if they can find a historical study that is a good candidate to replicate.

By 2/

Holian, Matthew J. "The impact of building energy codes on household electricity expenditures." *Economics Letters* 186 (2020): 108841.

Orrenius, Pia M., and Madeline Zavodny. "The Impact of Temporary Protected Status on Immigrants' Labor Market Outcomes." *American Economic Review* 105, no. 5 (2015): 576-80.

## **Term Paper Grading**

For Rough Drafts and Term Papers, I'll be looking for the things listed in the table below in each section. Of course following the guidelines of the assignment listed above is important; to repeat, all papers must have: 1.) five sections, 2.) about 25 paragraphs or 125 sentences, 3.) tables of Variable Descriptions, Summary Statistics, and Regression Results, 4.) no copied figures, 5.) References in Chicago format, 6.) an equation describing an empirical model in appropriate notation, 7.) an abstract that summarizes the paper, and 8.) One or more JEL codes.

**Course Schedule** (*To be updated periodically; no e date on first page of his syllabus.*)

### **Additional References**

Writing a Literature Review Section, video produced by the SJSU Library.  
(<https://library.sjsu.edu/video/writing->