# San José State University

# **Course and Contact Information**

:	sanchita.mukherjee@sjsu.edu
Office Hour:	Tuesdays 10:30am-11:30am (PST) via Zoom and/or by appointment Zoom Link: <u>https://sjsu.zoom.us/j/88573988576</u>
Class Days/Time:	MoWe 9:00AM - 10:15AM
Classroom:	Dudley Moorhead Hall 165
Prerequisites:	ECON 101 and introductory statistics (SOCI 15, STAT 95, UNVS 15S or equivalent)

# **Course Description (Required)**

e) Create a new script by modifying an existing script, and use your original results in a term paper

CLO 3: Prepare a scholarly research paper describing an original regression analysis:

- a) Formulate an interesting and important research question.
- b) Locate and describe data from Internet or other sources.
- c) Search and analyze scholarly literature related to research question.
- d) Write a review of econometric literature that is integrated and not merely an annotated bibliography; list and

#### 4) Draft Term paper/Project (10% of your grade) min. 10 pages, min. 2000 words:

One major goal of this course is to provide you with skills and knowledge of both the theory and the practical tools necessary to start your own research. The best way to achieve this goal is to write an original research 2 792ETQq0.0000091uTQnBT/F1 9 Tf1 0 0 1 516.58 37.86 Tm0 g0 G[ )]TJETQq0.92ETQq0.0000091uTQnBT/F1 9 Tf

III. Introduction: This section should state the nature and objectives of the project. Make sure to provide some background or motivation for why your project is interesting.

IV. Literature Review: Literature review is a comprehensive summary of previous research on your chosen topic. The literature review surveys scholarly articles, books, and other sources relevant to your particular area of research. It creates a "landscape" for the reader, giving them a full understanding of the developments in the field.

IV. Description of the model. The model should be clearly stated and any equations carefully explained. You should write out the econometric model you plan to estimate, and discuss the expected impact of the exogenous variables in your model.

V. Data description and model estimation. You should use the techniques developed in class to analyze your data and estimate your model. Make sure to describe the dataset you are using by providing summary statistics of important variables. Your results should be reported and discussed in this section and could include: parameter estimates, standard errors, t-statistics, F-statistics, R-squared, tests for autocorrelation, heteroskedasticity, and possible multicollinearity, as appropriate.

VI. Conclusion. Review the major findings as well as possible extensions for future work. Make sure to mention any limitations of your approach as well as alternative explanations of your results. Policy implications, if any, could also be included in this section.

VII. Tables and graphs. Your paper must include at least one table and one graph. The tables and graphs should be well-labeled and accessible to the reader—do not merely print out your regression output with cryptic variable names directly from R.

VIII. References. You should have a minimum of 4 relevant papers that you have come across in your literature review.

Appendix: If you have a lot of regression results or other details in your theoretical/statistical model that merit to be included yet, they may distract the reader, you may include them in an appendix.

### **Grading Information (Required)**

Your grade will be based upon:

Assignments

% of your grade

Due Dates

#### Late Submission Policy:

Due dates for every assignment are provided on the course syllabus and course schedule (and posted on Canvas). Unless otherwise stated, assignments are due on those days. However, I recognize that sometimes "life happens." In these instances, you may use your allotted one flex day. These days allow you to submit an assignment up to one day late without penalty. You can use this day for any assignment and for any reason. You do not need to provide me with the reason: simply email me and tell me you would like to use your flex day.

Once you've exhausted your flex day, then point deductions will occur for any assignment submitted after the deadline. An assignment submitted 24 hours of the due date will only be eligible for 80% of the maximum number of points allotted. Assignments submitted more than 24 hours after the due date will not be accepted. If you experience extenuating circumstances (e.g., you are hospitalized) that prohibit you from submitting your assignments on time, please let me know. I will evaluate these instances on a case-by-case basis.

#### There will be no makeup exams. Please make your travel plans accordingly. Cheating on exams will result in an automatic F for the entire course. I do not offer extra credit work to an individual student.

#### **Online Classroom Protocol**

In consideration to your classmates and me, be on time, stay for the duration of the class and avoid any disruptive activities within the classroom (cell phones, side conversation, etc.)

#### **University Policies (Required)**

#### **Dropping and Adding**

Students are responsible for understanding the policies and procedures about add/drop, grade forgiveness, etc. Refer to the current semester's Catalog Policies section at <u>http://info.sjsu.edu/static/catalog/policies.html</u>. Add/drop deadlines can be found on the current academic year calendars document on the Academic Calendars webpage at <u>http://www.sjsu.edu/provost/services/academic\_calendars/</u>. The Late Drop Policy is available at <u>http://www.sjsu.edu/aars/policies/latedrops/policy/</u>. Students should be aware of the current deadlines and penalties for dropping classes.

Information about the latest changes and news is available at the Advising Hub at http://www.sjsu.edu/advising/

## **Tentative Course Schedule**

Week	Date	Topics, Readings, Assignments, Deadlines
1	1/25	Introduction, Syllabus, Download and Install R
		Review of Statistical Concepts, what is Econometrics?
2	1/30	Chapter 1 Bailey, Introduction to R
2	2/1	Chapter 2: Bailey: Stats in the Wild: Good Data Practices
3	2/6	Chapter 2: Bailey: Stats in the Wild: Good Data Practices
3	2/8	Chapter 3: Bivariate OLS
		Problem Set 1 due Fri 2/10 by 11:59pm on Canvas
4	2/13	Chapter 3: Bivariate OLS
4	2/15	Chapter 3: Bivariate OLS
5	2/20	

Week	Date	Topics, Readings, Assignments, Deadlines