

San José State University

Course and Contact Information

Instructor: Dr. Sanchita Mukherjee
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Office Hours: Thursdays 10am-11am (PST) via Zoom and/or by appointment
Office Hour Zoom Link:

- d) Run an R script associated with a published research study by modifying the directory path, installing required packages, loading data, and obtaining results.
- 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 describe relevant studies and their research questions, the data and methods they used, and the results they found. Highlight any studies that provide compelling estimates of well-defined causal effects, or explain why a study does not.
- e) Develop, estimate and interpret a statistical model that can be used with the data to answer a question which is original and contributes to the literature.

Required Texts/Readings (Required)

Textbook

Real Econometrics: The Right Tools to Answer Important Questions by Michael Bailey (2nd Edition)

ISBN-13: 978-0190857462

ISBN-10: 0190857463

It is available at any of the online outlets (Amazon, for example). Used copies are fine. Also, avoid getting the international edition, since it is different.

Software (Required)

- 1.

outline on canvas. I will show you where to submit and how. I will post a term paper outline template for you on Canvas that you can use. You should have **at least one relevant paper** that you have come across in your literature search for your outline

(in a table). The table should include: variable name, number of observations, mean, median, standard deviation, minimum and maximum values of the variables.

- V. **Model Estimation and Findings:** You should use the techniques developed in class to analyze your data and estimate your model. Your results should be reported and discussed in this section and could include: parameter estimates (intercept, slope coefficients), standard errors, t-statistics, F-statistics, R-squared, number of observations, tests for autocorrelation, heteroskedasticity, and

- It is suggested that the green sheet include the instructor's process for granting permission, whether in writing or orally and whether for the whole semester or on a class by class basis.
- In classes where active participation of students or guests may be on the recording, permission of those students or guests should be obtained as well.

“Course material developed by the instructor is the intellectual property of the instructor and cannot be shared publicly without his/her approval. You may not publicly share or upload instructor generated material for this course such as exam questions, lecture notes, or homework solutions without instructor consent.”

Academic integrity

Your commitment as a student to learning is evidenced by your enrollment at San Jose State University. The University Academic Integrity Policy S07-2 at <http://www.sjsu.edu/senate/docs/S07-2.pdf> requires you to be honest in all your academic course work. Faculty members are required to report all infractions to the office of Student Conduct and Ethical Development.

Tentative Course Schedule

Week	Date	Topics, Readings, Assignments, Deadlines
1	1/24	Introduction, Syllabus
2	1/29	Chapter 1 Bailey, Introduction to R
2	1/31	Chapter 1 Bailey, Introduction to R Chapter 2: Bailey: Stats in the Wild: Good Data Practices
3		Chapter 2: Bailey: Stats in the Wild: Good Data Practices
3	2/7	Chapter 3: Bivariate OLS Problem Set 1 Due (On Canvas by Fri 2/9)
4	2/12	Chapter 3: Bivariate OLS
4	2/14	Chapter 3: Bivariate OLS
5	2/19	Chapter 3: Bivariate OLS

Week	Date	Topics, Readings, Assignments, Deadlines
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