

Econ 104: Introduction to Econometrics
University of Pennsylvania, Spring 2013

Instructor: Xu Cheng

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- Office: 3718 Locust Walk, McNeil Building, Room 527
- Lecture: Tuesday and Thursday 1:30-3:00 PM, TBA
- Office Hours: TBA

Textbooks and Online Material

- Required Textbook: Stock and Watson, *Introductory Econometrics* (2010, 3rd Edition), Addison Wesley, HB 139. S765 2010.
- Course Website: blackboard

Pre-requisites:

- Math 104, Math 114, Econ 101, Econ 103 (or Stat 430 and Stat 431). These courses should be completed before taking Econ 104.

Exams and Problem Sets

1. Problem Sets [20%]. Problem sets will be posted on the *blackboard*. Your lowest homework grade will be dropped. Homework late by one day gets 2 points less (one a 0-10 scale). Homework late by more than one day is not accepted.
2. First Midterm [30%], in class, Time TBA, closed books and notes.
3. Final Exam [50%], Time and Location TBA, closed books and notes. The final exam will cover materials taught throughout the course.

Course Description:

This course is designed to introduce students to econometric techniques and their applications in economic analysis and decision making. The main objective of the course is to train the student in (i) handling economic data; (ii) quantitative analysis of economic models with probabilistic tools; (iii) econometric techniques, their application as well as their statistical and practical interpretation; (iv) implementing these techniques on a computer.

Out of Class Collaboration

You are allowed (encouraged) to work together in groups with a maximum of 4 students for the problem sets, but each student must turn in an individual problem set with their own solutions. It is not a violation of this policy to submit essentially the same answer on a problem set as another student, but is a violation of this policy to submit a close to exact copy.

Regrade Requests

The important general rule is that such a request should clearly and succinctly state the unambiguous error you believe has occurred. Requests should occur *within a week of the work being returned*. Errors in grading arising from illegible or garbled answers are not subject to correction. Students who have been graded incorrectly should petition for a correction in writing to the Professor. Students must not approach either instructor or TA with an oral request before making their written request. The entire graded work (problem set or examination) should be resubmitted; there is no guarantee that grades will rise as, statistically, positive and negative errors in grading are equally likely. If the request arises because you think different students have been graded differently, all the affected students should submit their work as a group.