Econ 7309 Econometrics II:

Professor: Donggyu Sul (d.sul@utdallas.edu)

Class Hours and Room: MoWe 4:00 PM – 5:15 PM.MSET2.202.

Office Hours: MoWe 2:00 PM – 3:00 PM and by appointment

Class Homepage: http://www.utdallas.edu/~dxs093000/Econo2/Econometrics%20II.htm

Reference book: Greene, Econometric Analysis 6th edition

No required textbook.

These descriptions and timelines are subject to change at the discretion of the Professor.

Class Schedule

Week		Assignment/Exams
1	Matlab Programming (MP) I: Basic	Assignment I
2	MP II: OLS, GLS, LSDV, POLS	Assignment II
3	MP III: Monte Carlo studies,	Assignment III
4	Finite Sample Theory: Bootstrap, MP IV	Assignment IV
5	Finite Sample Theory: Bootstrap, MP V	Assignment V
6	MLE, MP VI	Assignment VI
7	Nonlinear LS, MP VII	Assignment VII
8	GMM/IV, MP VIII	Assignment VIII
9	Review and Midterm Test	
10	Stata Programming (SP) I: Basic	Assignment IX
11	Limited Dependent Variable (LD)I, MP-SP X	Assignment X
12	LD II, MP-SP X	Assignment XI
13	LD III, MP-SP XI	Assignment XII
14	Time Series Data; Introduction of EViews	
15	Panel Data, MP-SP XII	Assignment XIII
16	Final	

Grading Policy

Assignments. (10 points): 10 x 12 = 120 points (the worst assignment will be dropped)

Midterm Exam: 1 hour (50 points). 1 x 50 = 50 points

Final Exam: 50 points.

Grading Scale

Numerical Score	Letter Grade
200-220	A
180-200	A-
160-180	B+
140-160	B
140-80	C
Less than 80	F

Course & Instructor Policies

Attendance: Not mandatory but highly recommended. This is because you will be responsible for any and all announcements and information presented in class. And more importantly, exams shall be based on material covered in class.

Make-up Exams:

These shall only be considered with the production of authenticated documentary proof of illness, major personal upheaval and natural disaster or calamity

Technical Support

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