Econ 7309 Econometrics II:

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

Class Hours and Room: MoWe 4:00 PM – 5:15 PM. GR 3.206.

Tutorial: Friday 8:00 AM – 9:00 AM. GR 3.206

Tutor: Jianning Kong

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

Grading Policy

Tests. (10 points): 10 x 7 = 50 points (the worst tests will be dropped)

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

Final Exam: 50 points.

Grading Scale

Numerical Score	Letter Grade
150-140	A
139-130	A-
129-120	B+
119-110	B
109-100	B-
99-80	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

If you experience any problems with your UTD account you may send an email to: assist@utdallas.edu or call the UTD Computer Helpdesk at 972-883-2911.