

**Chinese University of Hong Kong, Spring 2014**  
**ECON3121D**  
**Introductory Econometrics**

**Instructor:**

Lee, Nayoung

Office hours: Wednesday 1 – 2 pm, or by appointment

Office: ELB 906 (Phone: 3943-8004)

Email: nayoung.lee@cuhk.edu.hk

**Teaching Assistant:**

Hu, Yuan

Office hours: Thursday 4 - 5pm

Office: ELB 1008 (Phone: 3943-8203)

Email: s1155020572@cuhk.edu.hk

**Lecture Hours:** Wednesday 2:30-5:15pm, ELB LT4

**Tutorial Hours:** TBA, optional

This course is an entry-level introductory econometrics course for undergraduate students. You will learn basic concepts and applications of econometrics, focusing on simple and multiple linear regressions. This class will not cover any specific issue in time-series econometrics like forecasting or financial data analysis. Topics covered are: estimation and inference for general linear model; hypothesis testing; multicollinearity; dummy variables; heteroskedasticity; and specification, identification and estimation of panel data model. This class can be very difficult for students who have not taken any basic statistic class (e.g. ECON2121).

You will have a chance to learn basic knowledge of STATA (one of statistical software for econometrics) in the computer lab (# 916) in ELB 9/F. Selected exercises will be given for you to have skills on the basic programming and interpretations.

**Required Textbook:**

Introductory Econometrics (5th Edition, Either International or Technology Edition), Wooldridge, South-Western, 2013

Optional Readings:

Introduction to Econometrics (3rd Ed), Stock and Watson, Pearson, 2012

Basic Econometrics (5th Ed), Gujarati, McGraw Hill, 2009

**Evaluations** will be based on two examinations (midterm 35% and final 50%), and class participation (15%). Participation does not mean attendance, but some quizzes or homework can be given depending on your performance. Regardless of this, some exercises and answer keys will be provided on **CU eLearning System** to help your understanding.

\* No late homework will be accepted.

\* No make-up examination will be allowed.

❖ **Midterm examination is scheduled on Mar 5, 6:30-8:30pm. Location: CYT LT1.**

❖ **Final examination will be centrally controlled by the registration and examination section (RES) during the period of Apr 24-May 15.**

\* Final examination will be cumulative.

\* Always bring your calculator for examinations.

**Course Schedule (tentative):**

Week #	Dates	Topic	Reading
1	Jan 8	Introduction/ Simple Linear Regression Model I	Ch 1/2
2	Jan 15	Simple Linear Regression Model II	Ch 2
3	Jan 22	Multiple Regression Model: Estimation I	Ch 2/3
4	Jan 29	Multiple Regression Model: Estimation II	Ch 3
5	Feb 12	Multiple Regression Model: Inference I	Ch 3/4
6	Feb 19	Multiple Regression Model: Inference II	Ch 4
7	Feb 26	Multiple Regression Model: OLS Asymptotics, <b>Review</b>	Ch 5
8	Mar 5	<b>Midterm Examination, 6:30-8:30pm, CYT LT1</b>	
9	Mar 12	Understanding STATA*	
10	Mar 19	Multiple Regression Model: Further Issues	Ch 6
11	Mar 26	Multiple Regression Model: Qualitative Information	Ch 7
12	Apr 2	Heteroskedasticity	Ch 8
13	Apr 9	Panel Data Analysis	Ch 13
14	Apr 16	Panel Data Analysis, <b>Review</b>	Ch 14
15		<b>Final Examination (Date/Time/Location TBA)</b>	

\* The lectures for STATA will be held in the computer lab (# 916) in ELB 9/F. You will be assigned in one of three sessions (TBA).

**Honesty in Academic Work**

Please visit the following website for details of university policy on Honesty in Academic Work:

<http://www.cuhk.edu.hk/policy/academichonesty/>.