Econometrics
26 223 554 01
Fall 2014
(Thursdays, 1:00 - 3:50 pm)

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Textbook
Author  
Fumio Hayashi

Book title  
Econometrics

Year  
2000

Publisher  
Princeton University Press

ISBN-10  
0-691-01018-8

Grading

Exercises  
...  10%

Review Session(s)  
...  15%

Midterm  
...  35%

Final Project  
...  40%

At the end of each lecture, a set of Exercises will be handed out. Course participants are asked to complete these (individually) and submit them at the beginning of the following lecture. Forgiveness policy: the score for the worst exercise set is discarded. No make-up exercises are possible.
Review Sessions will be held at the beginning of each class. Course participants (in groups of approximately 2-3) are asked to briefly review and present the teaching material from the previous lecture to the other course participants. The presentation should not take more than 10 minutes. Groups will be formed during the first lecture. Depending on the number of participants, each group will present once or twice throughout the term. No make-ups possible.

The Midterm exam dates will be announced in class at least two weeks in advance. Standard practices for make-ups. No make-up exams will be given without a written excuse from the Dean’s office.

The Final Project is designed to introduce the course participants to the use of Econometrics in the form of an empirical study to support the theoretical part of research. The work should be done in (self-organized) groups (groups will be formed after the midterm exam). The output will consist of a 5-page description of the project (including an abstract) and 5-10 slides presenting the results. The code should be added as an appendix to the text of the project (participants can chose their preferred programming language). The project should be submitted in .pdf format.

Cheating is prohibited and can be grounds for dismissal from the university: any student caught cheating will, at a minimum, receive a grade of zero for the item in question. Please, note that Rutgers University, in conjunction with the RBS Committee, established the Honor Code: “I pledge, on my honor, that I have neither received nor given any unauthorized assistance on this examination (assignment).” (http://academicintegrity.rutgers.edu/integrity.shtml)

Topics (tentative)

The following schedule is tentative: the actual coverage will depend on the pace which is both sufficiently challenging and comfortable for course par-
participants.

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**Your feedback is always welcome!**