

Econometrics II (Spring 2021)

Instructor: Dr. Hung-pin Lai

Email: ecdhpl@ccu.edu.tw

Office Hours: Tuesday 2:00 PM-4:00 PM , 333R

Objective:

This course introduces the econometric analysis of conditional models and applications of the models. The lecture will focus on discussion of empirical econometric issues and methods. Students will also learn how to use STATA to conduct the empirical analysis.

Grading:

Homework Quizzes and Attendance	20%
Take-home Exam I (4/13; Group 50%, individual 50%)	25%
Take-home Exam II (5/18; Group 50%, individual 50%)	25%
Report (in class presentation on 6/8; Group)	30%
Total	100%

*For the teamwork, you should provide a list for each person's contribution.

Course Materials:

Wooldridge, Jeffrey M. (2020), Introductory Econometrics: A Modern Approach, 7ed. (華泰代理)

Course Requirements:

The direct course requirements are straightforward. You must (1) take exams, (2) do homework or report assignments and turn them in on time.

Missed homework and exams: There will be **no** makeup homework. If you fail to turn in homework on time, you will receive a zero for that homework. If you have a valid, documented excuse for missing a class at which a homework assignment is due, you should see me as soon as possible after the missed class.

There will be **no** make-up exams. If you have a valid, documented excuse for missing an exam, you will be excused from that exam. The weight of the missed exam will be shifted to the next exam. In the case of a valid, documented excuse for missing an exam, you should inform me before scheduled exam time that you will miss the exam, unless

circumstances make it impossible for you to do so.

Tentative Course Outline and Reading Assignments -- All Chapters and sections refer to the textbook.

Topics Covered:

1. Multiple Regression Analysis with Qualitative Information
2. Heteroscedastic
3. More on Specification and Data Issues
4. Regression Analysis: The Problem of Inference
5. Further Issues in Using OLS with Time Series Data
6. Serial Correlation and Heteroscedasticity in Time Series Regression