

# ECON 452 - Applied Econometrics

Winter 2018

**Instructor:** Jarone Gittens ([jpsg@queensu.ca](mailto:jpsg@queensu.ca))

**Office:** MCA, Rm 424

**Office Hours:** Wed. 10:00 - 11:00 and Fri. 9:00 - 10:00

**Teaching Assistant:** Saad Khan ([saad.khan@queensu.ca](mailto:saad.khan@queensu.ca))

**Office:** MCA, Rm 422

**Office Hours:** Tues. 9:00 - 10:00 and Fri. 10:00 - 11:00

**Lectures:** Tuesday 11:30-12:50 in MCB201, and Friday 1:00-2:20 in DUN 12

**Course Description:** This is an applied econometrics course focusing on cross-sectional and panel data methods. The course will build on topics covered in Econ 351, and will introduce a number of empirical models that are commonly used in economics and related disciplines. The goal of the course is to build understanding of various econometric models, identify their strengths and weaknesses, and practice applying them to actual data.

**Software:** A significant portion of the course will involve the use of **Stata**, a statistical software used frequently in economics. You can use **Stata** for free in the Dunning 350 computer room. The computer room is open Monday-Friday 8:30am-10:00pm and is equipped with several machines with **Stata**. If you would like to purchase **Stata**, they offer [student pricing](#), though purchase is **not required** for the course.

**Readings:** The required textbook is *Introductory Econometrics: A Modern Approach*, 6th edition, by Jeffrey Wooldridge.

**Evaluation:** The midterm and assignments will receive numerical grades and the final project will receive a letter grade. The final grade you receive will combine the numerical grades and letter grade from the final project in accordance with the official Arts and Science Grading Policy (found [here](#)). For the assignments and project students can work in groups of two if they wish. Components of the course will be weighted as follows:

- Assignments (20%)
- Midterm (30%) - Friday February 15<sup>th</sup> in class.
- Project (50%)

**Course Outline:** There will be 12 weeks of lectures and we will cover the following topics.

1. Review of probability/statistics and OLS
2. Panel data methods
3. Instrumental variables
4. Simultaneous equations
5. Maximum likelihood
6. Discrete choice models
7. Program Evaluation

**Academic Integrity** Students are required to familiarize themselves with the academic integrity policies outlined by the Faculty of Arts and Science (see [Academic Integrity](#)). Students are also required to ensure that their work conforms with the principles of academic integrity.

Departures from academic integrity include plagiarism, use of unauthorized materials, facilitation, forgery and falsification. Given the seriousness of these matters, actions that depart from academic integrity carry sanctions ranging from a warning or the loss of grades to the failure of a course or a requirement to withdraw from the university. For details see the [Senate Policy on Academic Integrity Procedures](#).