

## ECON 7320 - Spring 2022

### Contact details

1. Office: Miller 129
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### Description

This is a three-credit hours graduate level econometrics course covering selected topics. The course is a sequel to ECON 7310. Tentative topic includes binary choice model, nonparametric methods, and the model selection methods. If time permits, the course may cover additional topics. The course asks you to learn theory, procedures, and some basic coding in R.

### Prerequisites

The course assumes you are familiar with ECON 7310 material, multivariate calculus, linear algebra, and probability theory. You may be asked to do basic proof-writing as you have practiced in ECON 7310.

### Textbook

The primary textbook will be *Econometrics* by Bruce Hansen. The text is free and you may access it via the provided link. You should be familiar with this textbook from ECON 7310. The course will try to stick to the textbook's notation.

### Office Hours

I hold my office hours in my office (Miller 129) from 12:10 pm to 1:10 pm on Wednesday and from 10:00 am to 11:00 am on Friday. There is no need to make an appointment.

### Email Policy

When you are sending me an email, please include "ECON 7320" in the subject. You should contact me via email if you have logistical or personal question. Please don't email me questions about course material, problem set questions, or exam questions. Email is a very poor medium to discuss these type of questions. You should talk with me in person during office hours or during class.

If you can't make it to my office hours, please let me know why and we can arrange an alternative time. Make sure to explain what you want to discuss and when you are available - please provide as many time slots as possible. However, I can't

meet in short notice. Please email me at least two days ahead of time.

During weekdays, I aim to reply to your email within 48 hours. However, I may take much longer during holidays and weekends.

### **COVID-19 Specifics**

The university permits individual faculty members to require face coverings in their classrooms and instructional laboratories. All students enrolled in this course are required to properly wear a face covering that covers the nose and mouth while inside the classroom, laboratory, studio, or office. Failure to comply with this requirement represents a potential Code of Student Conduct violation and may be reported as a non-academic violation. Please consult the Classroom Behavior Policy for additional details.

If you are experiencing any symptoms of COVID-19, or if you discover that you have been in close contact with others who have symptoms or who have tested positive, you must follow the instructions on the Healthcheck app. If you feel ill or be exposed to someone with the virus, you should stay home to protect others.

Please do the following in the event of an illness or COVID-related absence:

- Notify me in advance of your absence, if possible.
- Provide me with medical documentation, if possible.
- Keep up with coursework as much as possible.
- Participate in-class activities and submit assignments remotely as much as possible
- Notify me if you require a modification to the deadline of an assignment or exam
- Finally, if remaining in a class and fulfilling the requirements becomes impossible due to illness or other COVID-related issues, please let me know as soon as possible to discuss your options.

Students with questions about COVID-related illnesses should reach out to the COVID Resource Center at (334) 844-6000 or [ahealthieru@auburn.edu](mailto:ahealthieru@auburn.edu).

## Assessments

1. Four problem sets. (40% total - 10% each)
2. One midterm and one final exam. (60% total - 30% each).
  - Midterm: March 1st.
  - Final exam: April 28th.

## Rough Grade Distribution

I will curve grades according to the distribution: 30% As and 70% B/Cs.

## Problem Set Policy

You may work in a group of three or four. When you work in a group, you may send one submission as a group. Please write down all your group members' names clearly.

Outside of extenuating circumstances, you will receive a zero score if you don't submit on time! If you believe you qualify for an extension, please email as soon as possible. The later you email me, the lower are your chances of getting an extension.

## Exam Policy

If you are unable to take an exam, notify me and give me a written notice from your doctor or, if it is not health-related, a clear written statement of the reason which is subject to my approval. In general, you will need to contact me **as soon as possible** within 48 hours of the exam. A make-up exam shall occur within one week from the original exam time. A list of university-approved reasons for missing an examination is available here.

Academic dishonesty, including but not limited to exchanging information about the exam during the exam, will not be tolerated. Consult the *Auburn University Academic Honesty Code* for more details. I will assume that you have been abiding by the code unless you show me evidence otherwise; at which point I will seek out the maximum allowable penalty for any academic dishonesty that occurs in this course. If you have questions about which behaviors are acceptable, please ask me.

## Practice Problems

I will handout some practice problems for you to do as exam prep. These don't count towards your final grade. I encourage you to work on them before an exam. To provide the correct incentive, I will release the solution just two or three days

before the actual exam date. You are welcome to discuss your questions in my office hours.

### **Grading Policy**

I hold full discretion in assigning partial credits. Regrading an assessment can happen on either two possible conditions.

1. Your answer is near identical to the complete solution. But you lost points for the question.
2. You and your classmates have near-identical answers to a question, but the two of you received different points. In such an event, both of you should resubmit your assessments for regrading.

You have to submit your regrade request in person during class/office hours. If a regrade request is accepted, your entire assessment will be regraded to ensure no other errors exist. Thus, it is possible for your grade to be lower after the regrade.

I store scanned copies of your graded assignments before I return them back to you. Please don't edit/change your graded assignment if you want to submit it for a regrade. If I spot you dishonorably editing your assignment for a regrade, you will receive penalties for academic dishonesty.

You are responsible to collect your assignment at the earliest availability. The regrade window closes one week after the graded assignments are returned in class. There will no extension on the regrade window unless you have an excused absence.

### **Accessibility**

Students who need accommodations are asked to electronically submit their approved accommodations through [AU Access](#) and to arrange a meeting during office hours the first week of classes, or as soon as possible if accommodations are immediately needed. If you need accommodations but have not established them, make an appointment with the Office of Accessibility, 1228 Haley Center, 334-844-2096.

### **Tentative Schedule**

1. Binary choice model.
  - Chapter 25.
2. Nonparametric method.

- Chapter 19 and 20.
3. Model selection.
- Chapter 28 and 29.