

**ECONOMICS 4818**  
**Introduction to Econometrics**  
**Spring 2015**

**Instructor:** Billy Mertens  
**Office:** ECON 12  
**E-mail:** [mertens@colorado.edu](mailto:mertens@colorado.edu)  
**Class website:** <https://learn.colorado.edu/>  
**Office Hours:** T 12:20 – 1:55pm & 3:15 –

**Learning systems:**

1. Lecturing: explaining difficult material not easily learned on your own with text, groups, etc.
2. Exams: exams should be learning tools as well as assessment tools! We will go over each exam in depth in class. Reviewing exams is one area where in-class discussion and explanation are most effective. Just reading answers on a key has been shown to be one of the worst ways to learn material. Therefore, exam reviews will be the one area of class where no notes, associated pictures or keys will be posted.
3. Group scholarship: we will work some practice problems in groups, which can help your understanding of the material whether you already understand it fairly well, or are struggling a bit. These cooperative learning exercises are extremely helpful in preparing you to solve more in-depth analytical problems.

Peer-learning of material is one of the most instructive learning systems because:

4. Self-stud



**Tentative Course Outline (Text chapters are in parentheses):**

1. Review of Mathematics and Statistics (Appendices A, B and C)
2. The Simple Regression Model (Ch. 2)
3. Multiple Regression Analysis: Estimation (Ch. 3)

**Exam 1**

4. Multiple Regression Analysis: Estimation (Ch. 3)
5. Multiple Regression Analysis: Inference (Ch. 4)
6. Multiple Regression Analysis: OLS Asymptotics (Ch. 5)
7. Multiple Regression Analysis: Further Issues (Ch. 6)

**Exam 2**

8. Multiple Regression Analysis: Further Issues (Ch. 6)
9. Multiple Regression Analysis with Qualitative Information: Binary Variables (Ch. 7)
10. Heteroskedasticity (Ch. 8)
11. Multiple Regression Analysis: Specification Issues (Ch.9)

**Exam 3**

A more detailed outline of covered material is posted separately.

accommodation for religious reasons. The instructor should be notified within the first two weeks of classes. Campus policy regarding religious observances states that faculty must make accommodation for them and in so doing, be careful not to inhibit or penalize those students who are exercising their rights to religious observance. For more information see