



Peking University HSBC Business School Syllabus: Advanced Econometrics I (2013-14 1st Module)

Course Basic Information

Instructor: Yu Zhou, Ph.D.

Meeting hours: Monday & Thursday 8:30-10:20 am

Meeting location: C105

Office hours: Monday & Thursday 10:30-11:30 am or *by appointment*

Instructor's office: C314

E-mail: yuzhou@phbs.pku.edu.cn

Object student: economics required

Credits: 3

Teaching assistant: pending

Course Objectives

This is a graduate level course in econometrics. Econometrics is statistical analysis of economic and financial data. It is widely applied to estimate economic relationship, test economic theory and evaluate government and business policies. It has also been applied to management, marketing, sociology, etc. This course helps students use and understand regression, explore the economic intuition of regression analysis, and introduces students some widely used econometric models. Based on instructor's research background, some model application will be also presented, so students can get sense on how to conduct independent research in their theses. Some assignments might need the help of econometric software, such as SAS, STATA, Eviews, or Excel.

Prerequisites

Probability and statistics; linear algebra, basic econometric software

Recommended Texts

There is no required textbook, and the following is only for your reference:

Econometric Analysis, by William Greene, Prentice Hall, later editions are better

Homework Assignments

There will be two homework assignments that should be done individually. You may discuss assignments in groups, but should write up your answers independently. Each time we find highly identical (> 90% matching) answer between students, 10 points will be deduced from their final grades respectively. **No late homework will be accepted, so DO NOT bargain this with me.**



Grading Policies

Attendance checks: 5 (10%): *if you “help” your friend(s), all related students will be reported as “collective cheating” to the discipline committee.*

Homework assignments: 2 (10%), one before the midterm, the other between two exams.

Midterm, in class (30%) – date pending

Final exam (comprehensive), in class (50%) – date pending

If you miss the midterm and have verified reason (basically, personal sickness, family member death), your final exam will be counted 80% towards your final course grade, but you will have to work on more questions in your final exam given proportionally more time. You have to take the final exam in order to have a grade from this course. If you miss the final exam, you have to make up for it.

E-mail

We use emails as our basic communication tool. I expect everyone to check their e-mail at least daily. Frequently, time-sensitive announcement will be distributed via emails. Please be sure that you are on the distribution list for the class during the first 2 weeks of the course.

Academic Integrity

You fail the class if you plagiarize in your assignments or cheat in your exams. Furthermore, the school discipline committee will be notified by the instructor of any such case. Most likely, penalty could be anywhere between misconduct recording and expel. Read the following link to make sure you fully understand what plagiarism is defined. If you still have question, feel free to stop by my office. <http://courses.dce.harvard.edu/~phils4/honesty.html>

Show courtesy to your classmates and instructor by coming to class on time, turning off your cell phones, and not leaving the classroom during class time.

If you have any type of disability, please notify the instructor as soon as possible, so I will make special arrangement for your needs.