




---

**JOHN CABOT UNIVERSITY**

COURSE CODE: "EC 360"  
 COURSE NAME: "Econometrics"  
 SEMESTER & YEAR: Spring 2022

**SYLLABUS**

**INSTRUCTOR:** Adrian Stoian  
**EMAIL:** astoian@johncabot.edu  
**HOURS:** TTH 3:00 PM 4:15 PM  
**TOTAL NO. OF CONTACT HOURS:** 45  
**CREDITS:**  
**PREREQUISITES:** Prerequisites: EC 201, EC 202, MA 209  
**OFFICE HOURS:**

---

**COURSE DESCRIPTION:**

Econometrics is the use of statistical tools to test economic models. This course will introduce students to the basic principles of econometrics and will provide them with hands-on practical experience in the field. The course starts with a review of statistical tools and continues with the analysis of simple and multiple regression, heteroskedasticity, autocorrelation, and multicollinearity. Some of the teaching time will be spent in the computer lab, where students will learn how to work with software.

**SUMMARY OF COURSE CONTENT:**

Single-equation regression model, classical normal linear regression model, statistical inference, hypothesis testing,

misspecification, autocorrelation, heteroscedasticity, multicollinearity, dummy variable regression models, time series models, introduction to panel data analysis.

**LEARNING OUTCOMES:**

Students should gain a solid foundation in both theoretical and empirical econometrics. and the basic skills needed to develop an empirical research.

**TEXTBOOK:**

Book Title	Author	Publisher	ISBN number	Library Call Number	Comments
Introductory Econometrics: A Modern Approach	Jeffrey Wooldridge	Cengage Learning	978-1305270107		

**REQUIRED RESERVED READING:**

NONE

**RECOMMENDED RESERVED READING:**

NONE

**GRADING POLICY****-ASSESSMENT METHODS:**

Assignment	Guidelines	Weight
Midterm		30
Homeworks		20
Project		10
Final Exam		40

**-ASSESSMENT CRITERIA:**

**A**Work of this quality directly addresses the question or problem raised and provides a coherent argument displaying an extensive knowledge of relevant information or content. This type of work demonstrates the ability to critically evaluate concepts and theory and has an element of novelty and originality. There is clear evidence of a significant amount of reading beyond that required for the course.

**B**This is highly competent level of performance and directly addresses the question or problem raised. There is a demonstration of some ability to critically evaluate theory and concepts and relate them to practice. Discussions reflect the student's own arguments and are not simply a repetition of standard lecture and reference material. The work does not suffer from any major errors or omissions and provides evidence of reading beyond the required assignments.

**C**This is an acceptable level of performance and provides answers that are clear but limited, reflecting the information offered in the lectures and reference readings.

**D**This level of performance demonstrates that the student lacks a coherent grasp of the material. Important information is omitted and irrelevant points included. In effect, the student has barely done enough to persuade the instructor that s/he should not fail.

**F**This work fails to show any knowledge or understanding of the issues raised in the question. Most of the material in the answer is irrelevant.

**-ATTENDANCE REQUIREMENTS:****ATTENDANCE REQUIREMENTS AND EXAMINATION POLICY**

You cannot make-up a major exam (midterm or final) without the permission of the Dean's Office. The Dean's Office will grant such permission only when the absence was caused by a serious impediment, such as a documented illness, hospitalization or death in the immediate family (in which you must attend the funeral) or other situations of similar gravity. **Absences due to other meaningful conflicts, such as job**

**interviews, family celebrations, travel difficulties, student misunderstandings or personal convenience, will not be excused.** Students who will be absent from a major exam must notify the Dean's Office prior to that exam. Absences from class due to the observance of a religious holiday will normally be excused. Individual students who will have to miss class to observe a religious holiday should notify the instructor by the end of the Add/Drop period to make prior arrangements for making up any work that will be missed.

#### ACADEMIC HONESTY

As stated in the university catalog, any student who commits an act of academic dishonesty will receive a failing grade on the work in which the dishonesty occurred. In addition, acts of academic dishonesty, irrespective of the weight of the assignment, may result in the student receiving a failing grade in the course. Instances of academic dishonesty will be reported to the Dean of Academic Affairs. A student who is reported twice for academic dishonesty is subject to summary dismissal from the University. In such a case, the Academic Council will then make a recommendation to the President, who will make the final decision.

#### STUDENTS WITH LEARNING OR OTHER DISABILITIES

John Cabot University does not discriminate on the basis of disability or handicap. Students with approved accommodations must inform their professors at the beginning of the term. Please see the website for the complete policy.

---

#### SCHEDULE

---

Session	Session Focus	Reading Assignment
Weeks 1,2	Introduction. Review of Statistics.	Chapter 1. Appendix
Weeks 2,3	Simple Regression Model	Chapters 2
Weeks 4-5	Multiple Regression Analysis	Chapters 3-6
Week 6	Dummy Variable Regression Models	Chapter 7
Week 7	Review and Midterm Exam	
Week 8	Heteroscedasticity	Chapter 8
Week 9	Specification issues	Chapter 9
Weeks 10,11	Time Series Econometrics	Chapters 10,11
Week 12	Introduction to Panel Data Estimation.	Chapters 13,14
Weeks 13, 14	Project Presentations	
Week 14	Review for Final Exam	