

Boston College
Department of Economics

Econ 2228.06 – Econometric Methods
O’Neill 257

Professor Geoff Sanzenbacher
Day/Time: MW 4:30PM

Phone: 410-259-9437

Email: sanzenba@bc.edu

Office Hours: Maloney 391A, Monday and Wednesday, 12pm – 2pm and by appointment.

Required Text: Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach (Any addition, although reading suggestions come from 7th)

<u>Date</u>	<u>Topic</u>
September 16	Scaling and logarithms Key OLS Assumptions and Implications Variance of the estimate
September 18	Finishing up simple regression and review
September 23	Midterm 1
<i>Multiple Regression and Inference</i>	
September 25	Multiple independent variables Characteristics of Multiple Regression
September 30	Characteristics of Multiple Regression (cont.) Omitted variables and bias
October 2	Inference
October 7	Inference continued Linear Combinations
October 9	Finishing up inference: The F-test
October 14	No Class – Fall Break
October 16	Functional form
October 21	Goodness of Fit Picking a model
<i>Qualitative Variables</i>	
October 23	What is qualitative data? Interpreting a single indicator Regressions with multiple indicators
October 28	Midterm 2
October 30	Continue discussion of indicators Binary dependent variables

Date**Topic***Failure of Assumptions*

November 4	Heteroskedasticity and robust standard errors
November 6	Functional form misspecification Omitted variables and proxies
November 11	Measurement error Outliers, missing variables, and nonrandom samples

Advanced Topics

November 13	Working with real data for your paper
November 18	Difference-in-differences
November 20	Regression Discontinuity
November 25	Introduction to Instrumental Variables
November 27	No Class – Thanksgiving
December 2	Continuing Instrumental Variables
December 4	Introduction to time series analysis
December 16	Final Exam

Please Note: This schedule is an outline for the course and is subject to change as I feel necessary or because of inclement weather. Any changes will be noted by me during class.