EC2227 Labs Syllabus: Spring 2021

Instructor: Haydar Evren; evrenh@bc.edu

Office Hours: By appointment

Course Description and Required Materials: This is the lab for the combined Econometrics Methods courses (EC2228). We will focus on the practical use of Stata in econometric applications and the interpretation and presentation of econometric results. Lab materials will be available on the course Canvas page (in Modules). Stata is available via the BC Applications Server on `https://bcapps.bc.edu` using the Citrix Receiver application. If you do not have access to a laptop, you can borrow one from O'Neill Library and Social Work Library.

Grading: 60% Problem Sets, **30%** Quizzes, **10%** Attendance and Participation.

Problem Sets: Problem sets will be posted online on Fridays at 12:00 a.m. midnight EST (see schedule below). Problem sets must be submitted online to your Canvas page **no later than 11:59pm** on the due date. You will need to submit three files: a typed document (based on a template provided by the instructor), a `.do` file and a `.log` file. You are allowed to work with **one** partner, but each student needs to submit solutions on Canvas. If you do work with a partner, you should **clearly state your partner's name** in your submission. A person can only work with one partner. Late submissions will be penalized appropriately (-5 points off the grade per each day). If you need an extension, contact your instructor and ask for permission.

Quizzes: Quizzes will be available on Canvas for two days; from 12 am midnight EST of the day your lab meets and till 11:59pm EST of the next day. You will work on quizzes using Stata via Citrix and AppsStorage, which requires either your presence on BC Campus, or availability of the internet connection via VPN. Once you start the quiz on Canvas, you will have 25 minutes to complete the quiz and will not be able to pause. Quizzes are **individual** assignments, for which you are allowed to use your notes and Stata help files, but no interaction with your peers or help from instructors are allowed.

Attendance & Participation: Students are expected to watch recordings of the week and apply the material on Stata prior to each class. It will contribute to your attendance grade. You are allowed a maximum of one week of unexcused absence. Any further unexcused absence will result in a loss of attendance grade. At the end of the semester, participation grades will be taken from the evaluation of their problem set teammate. Students who do problem sets on their own will be given full participation grades.

Schedule

- Week 1: Introduction to Stata
- Week 2: Descriptive Statistics, Do-Files, Log-Files - **PS 0 available on 02/12 (due on 02/21)**
- Week 3: Data Analysis - Graphics
- Week 4: Basic Data Manipulation - **Quiz 1(Lab 1-3)**
- Week 5: Advanced Data Manipulation - **PS 1 available 03/12 (due on 03/21)**

- Week 6: Simple Regression Analysis
- Week 7: Multiple Regression Analysis - **Quiz 2(Lab 4-6), PS 2 available 03/26 (due on 04/04)**
- Week 8: ANOVA, Standard Errors
- Week 9: Inference
- Week 10: Binary Variables - **Quiz 3(Lab 7-9), PS 3 available 04/16 (due on 04/25)**
- Week 11: Heteroskedasticity
- Week 12: Multicollinearity, Omitted Variables and Misspecification - **Quiz 4(Lab 10-12)**