

Economics 217 - Applied Econometrics II

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Overview

This is the second econometrics course in the UCSC masters program in applied economics and finance. The course will cover the following topics:

- Generalized linear and non-linear Models
- Non-parametric models
- Resampling techniques
- Learning models and data mining
- Time series econometrics

The course will involve both analytical derivations and programming. Students are expected to display competence in both the analytical and programming parts of the course.

Grading and Expectations

Homeworks will be worth 25% of the course grade. Each exam will be worth 25% of the course grade. The schedule of exams is as follows:

- Exam 1: Tuesday, January, 31st (in class)
- Exam 2: Thursday, February, 23rd (in class)
- Exam 3: Tuesday, March 21, 12:00-3:00 p.m. (final exam period)

Homework will be assigned during and/or after core parts of the reading list, and are listed on the course schedule. No late homework will be accepted.

Books

For the time series section of the course, the book will be *Applied Econometrics* by Asteriou and Hall. This is the same book as 216. For the first part of the course on generalized linear models, we will use online notes provided by Germán Rodríguez of Princeton University. He has graciously provided these notes to the public. Please do not email the author under any circumstance (eg. questions, typos, etc.).

Office hours

Office hours are 1:00-3:00PM on Wednesday, 459 Engineering 2. TA office hours and sections will be listed on the course website.

Cheating and Academic Misconduct

You may work in groups to work on assignments, but you must turn in original work for homework answers. If I see identical work being turned in, we'll have a chat in my office and depending on the offense you may receive no credit. Explicit cheating will be dealt with harshly, perhaps through university academic misconduct proceedings.

Final Thoughts

I expect everybody to attend class and contribute during discussions. Ask questions whenever you have them. Make comments whenever you have them. If I'm wrong, bring it up. Also, I will ask questions, sometimes to specific students (hopefully at random), and expect answers that leave no doubt that you've attempted the reading.

That said, relax and enjoy the class. If you have any questions, concerns, or suggestions for the course, do not hesitate to bring them up. This course is for you to learn more than it is for me to teach. If it is not working for you, let me know, and I'll make every effort to make things better.