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Required Textbook: Stock, J.H., and M.W. Watson (2015). *Introduction to Econometrics*, 3rd Edition Updated, Pearson Education Inc (**SW**) (You can also use previous editions).

Supplementary Textbook: "A Guide to Econometrics" by P. Kennedy, MIT Press (any edition).

Course Outline:

Topics	SW-Chapter
Introduction; Review of Probability and Statistics	1, 2, 3
Fundamentals of Asymptotic Distribution Theory; The Normal Distribution and Related Distributions; Moments of Continuous Random Variables; Useful Inequalities	17
Linear Regression with One Regressor	Ch 4
Regression with a Single Regressor: Hypothesis Tests and Confidence Intervals	Ch 5
Linear Regression with Multiple Regressors	Ch 6
Hypothesis Tests and Confidence Intervals in Multiple Regression	Ch 7
Nonlinear Regression Functions	Ch 8
Assessing Studies Based on Multiple Regression	Ch 9
<i>Time Permitting</i>	Ch 14
Introduction to Time Series Regression and Forecasting	

Academic Honesty

Please read the following information:

http://www.boun.edu.tr/tr-TR/Content/Genel/Ogrenci_Hak_ve_Sorumluluklari

http://www.boun.edu.tr/en_US/Content/About_BU/Governance/Councils_Boards_and_Committees/Ethics_Committees/Student_Rights_and_Responsibilities

Review Sessions: The sessions will serve two purposes. First, extensions of material covered in class will be discussed in these sessions. The sessions will not be "replicates" of classes, hence, it is crucial for you to attend them. For the exams you will also be responsible from the material talked about in the sessions. Second, additional exercises will be solved in these sessions including computer exercises.

E-Views/Stata: While working on your term paper you need to run your regressions with E-Views/Stata software package. Your assistants will teach you how to use these software and I will also provide additional guidelines in class.

Term paper: Based on the material taught in this class, you will be asked to write a basic term paper. This can be a replication of a paper published in a journal (using a different dataset), or you can set-up your own model and estimate it. What is important in this paper is that you are expected to provide **your own** comments and conclusions. Late turn-in's will be penalized. Additional information will be provided in class and in the review sessions.

Grading: We are going to have 4 pre-announced quizzes. The final exam will be comprehensive. In the midterm and the final exams you might also expect questions from material discussed in the review sessions.

Make-Up Exam: There is one make-up exam, which will be given in the excuse exam week. To take the make-up exam you need to provide a valid proof of absence. The makeup exam will be comprehensive.

Midterm	35%
Final	45%
Term paper	10%
Quiz	10%
TOTAL	100%