I. Instructor Info

Name: Peter Bearse

Office: 447 Bryan Building

Phone:
- Office: (336) 334 - 4871
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Email: pbearse@triad.rr.com

Office Hours:
- Mondays, 11am – 12:30 pm,
- Tuesdays, 2 – 4pm,
- Wednesdays, Noon – 1:30 pm, or
- By appointment

II. Course Info

Time and Place:
- 9:30 – 10:50 am, Mondays, Bryan 110
- 9:30 – 10:50 am, Wednesdays, Bryan 211

Course Description: Foundations of microeconometric analysis. Reviews probability and statistics, emphasizing conditional expectation. Presents estimation and inference methods for basic nonparametric and linear econometric models.

Learning Objectives:
1. Provide an in-depth knowledge of the statistical underpinnings of the linear regression model.
2. Attain proficiency in the application of linear regression techniques.
3. Provide a foundation for advanced microeconometric analysis.
4. Attain fluency in the notations commonly used in language of econometrics.
5. Develop proficiency in fundamental computer programming concepts.
Required Course Texts:

Optional Texts:

Software (Licensed by UNCG): MATLAB

We will use MATLAB on the PC platform. It is also available through UNIX (which can be useful for working from home).

Grading: Your grade will be based on your performance on 4 problem sets (2.5% each), one in-class midterm exam (25%), one Matlab project (30%), and a final exam (35%). You are expected to abide by the UNCG Academic Honor Code. You may work together on problem sets, but not on the take-home project.

III. Tentative Course Outline

**Monday, January 10 – Monday, February 27**: Foundations of Conditional Expectation and Nonparametric Regression

**Monday, March 6 – Monday, May 1**: Estimation and Inference in Linear Econometric Models

**Midterm Exam**: Wednesday, March 1
**Matlab Project Due**: Monday, May 1, 11:59pm (by email)
**Final Exam**: Friday, May 5, 8-11am

**Problem Sets 1 and 2**: Prior to the Midterm Exam
**Problem Sets 3 and 4**: After the Midterm Exam