The Hashemite University
Faculty of Economics and Business Administration
Fall Semester 2018/19
Econometrics (1802011411**)**

SYLLABUS

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Office Hours:11:00-12:00 or by appointment

Meeting Times:

section   9:00- 10:00 at (Eco 231)

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Required Text and Supplements
   Essentials of Econometrics, Damodar N. Gujarati & Dawn Porter, fourth edition, Mc-Graw Hill

Supporting Material:
Over the Internet:
      Has the following companion website http://www.mhhe.com/gujaratiess4e
      Note: you need to buy the book to get your access code

Course Objectives:

   This course provides a simple introduction to econometrics, it prepare students for basic empirical work in economics. it include basic data analysis, regression analysis, testing, and forecasting. Students will be provided with the opportunity to use actual economic data to test economic theories

Grading
      The final grade distribution is as follows:
      Homework's, Attendance, In-Class Exercises, Quizzes: ……10 Points
      First: TUS, Oct 25Th (Ch. 1-4)…at (310 ر ح)   from 9:00-10:00….…   20 Points
      First: Sun, Nov 29th (Ch. 5-7)…   at (310 ر ح)… from 9:00-10:00. … …20 Points
      Project   … ….….… …   10 Points
      Final Exam: To be announced …(comprehensive)   …   …40 Points
      Total:……………………………………………………............. ....100 Points

Learning Outcomes:

Knowledge outcomes

   • A broad knowledge of regression analysis relevant for analyzing economic data.
   • interpretation and critical evaluation of the outcomes of empirical analysis
   • Elementary procedures for model validation in the single equation context.
   • Theoretical background for the standard methods used in empirical analyses, like properties of least squares estimators and the statistical testing of hypothesis.

   ### Skills

   • Use E-views the computer based program package for econometric analyses.
   • Apply the program (E-views) in regression analyses of empirical data.
   • Be a qualified user of econometric methods.
   • perform statistical tests to investigate whether the classical assumptions in regression analysis are satisfied.

- be a critical reader of the literature concerning empirical analyses.
    Competence

    - be able to read and understand project reports and journal articles that make use of the concepts and methods that are introduced in the course
    - be able to make use of econometric models in your own academic work, for example in analyses needed for your master's thesis

Quizzes and Exams:

I will NOT accept excuses for missed exams or quizzes. Arrangements of using make-up exam can be made in advance in extraordinary circumstances. No make-up quiz will be held. The final examination will be comprehensive

Homework:

Homework is assigned and graded. Homework problems are to be considered an integral part of the course. It is up to the students to make sure he/she knows how to solve the problems in homework set. The exams will be designed to distinguish students who work out and study the homework problems.

Lectures Schedule
Week 1,2 and 3
-           Chapter 1 The Nature and Scope of Econometrics (**3 lectures**)
-           Chapter 2 Basic Ideas of Linear Regression: The Two-Variable Model (**3 lectures**)
-           Chapter 3 The Two-Variable Model: Hypothesis Testing (**3 lectures**)
Week 4 ,5,6and 8
-           Chapter 4 Multiple Regression: Estimation and Hypothesis Testing (**4 lectures**)
-           Chapter 5 Functional Forms of Regression Models(**4 lectures**)
-           Chapter 6 Dummy Variable Regression Models (**4 lectures**)
Week 9, 10 and 11
-           Chapter 7 Model Selection: Criteria and Tests (**4 lectures**)
-           Chapter 8 Multicollinearity: What Happens If Explanatory Variables are Correlated?(**4 lectures**)
-           Chapter 9 Heteroscedasticity: What Happens If the Error Variance Is Nonconstant? (**4 lectures**)
Week 12and 13
-   Chapter 10 Autocorrelation: What Happens If Error Terms Are Correlated? (**4 lectures**)
-   Review
Week 14

Classroom Rules
1-Students must show the most respect toward each other and the instructor.
2-Come to class on time , and don't leave early unless permission has been obtained.
3- Students should not carry conversations with each other, or talk to cell phone during class lecture and discussion.
4- Students are not allowed to read non-assigned materials.
5- It's the student responsibility to inform the instructor " **a week** " prior if there is a conflict with an exam.

ملاحظة : ينص نظام تأديب الطلبة في الجامعة الهاشمية نظام رقم (107) لسنة 2003

المادة (أ- إذا ضبط الطالب في أثناء تأدية الامتحان أو الاختبار متلبساً
(5:   -:فتوقع عليه العقوبات التالية مجتمعة
.اعتباره راسباً في ذلك الامتحان أو الاختبار (1
.إلغاء تسجيله في بقية المواد المسجل لها في ذلك الفصل (2
فصله من الجامعة لمدة فصل دراسي واحد، يلي الفصل الذي (3
.ضبط فيه