



ECON 6113 | Cross-Section and Time-Series Econometrics | 3 credits

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Office Hours: Online through Zoom at <https://uncc.zoom.us/j/2201326819>

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Monday/Wednesday, 2:00 PM to 4:00 PM or

by appointment one-on-one meeting on Zoom

My preferred method of contact is by UNCC email or through Canvas.

Meeting Times:

Synchronous (internet) on Zoom Wednesday, 5:30 PM to 8:15 PM

Required Materials:

- Textbook: Introductory Econometrics: A Modern Approach, 5th Edition
by Jeffrey Wooldridge
- Internet connection (stable)
- Laptop/computer

Topics:

1. Introduction and Syllabus
2. Appendix on Mathematical Statistics
3. The Nature of Econometrics and Economic Data (Chapter 1)
4. The Simple Regression Model (Chapter 2)
5. Multiple Regression Analysis: Estimation (Chapter 3)
6. Multiple Regression Analysis: Inference (Chapter 4)
7. Multiple Regression Analysis: OLS Asymptotics (Chapter 5)

8. Multiple Regression Analysis: Further Issues (Chapter 6)
9. Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables (Chapter 7)
10. Heteroscedasticity (Chapter 8)
11. More on Specification and Data Issues (Chapter 9)
12. Basic Regression Analysis with Time Series Data (Chapter 10)
13. Further Issues in Using OLS with Time Series Data (Chapter 11)
14. Serial Correlation and Heteroscedasticity in Time Series Regressions (Chapter 12)
15. Advanced Time Series Topics (Chapter 18)

Software:

In this course you will be using R and STATA to complete problem sets. You can access STATA remotely from your personal computers via Citrix; information on how to use STATA through Citrix are as follows:

<https://spaces.uncc.edu/pages/viewpage.action?pageId=3146131>

<https://spaces.uncc.edu/pages/viewpage.action?pageId=13796303>

Grading Criteria:

Course Element	Percentage
Attendance	10%
Homework	35%
Midterm	25%
Final Exam	30%
Total	100%

Grading Scale:

A 100 % to 90.0%

B <90.0 % to 80.0%

C <80.0 % to 70.0%

U <70.0 %

Course Policies:

Syllabus Revision:

The standards and requirements set forth in this syllabus may be modified at any time by the course instructor. Notice of such changes will be by Canvas announcement or email notice.

Class information & policy:

This is an online synchronous class. This means that we will meet online through Zoom Meetings during the class time – Wednesdays 5:30 to 8:15pm. You will find the scheduled meeting links through the Zoom tab in Canvas (note that this is different from the Zoom link to my Virtual Office). Given that this is an online class, the university requires that you have a laptop and suggests certain hardware specs. Check the details here - <https://itservices.uncc.edu/laptop>

Note that Chromebooks, iPads, tablets, and mobile devices do not meet this requirement.

In addition to the laptop, you will need a stable internet connection that can handle video chat. I **will expect you to keep your cameras on during all our meetings** (class, tests, and office hours).

I suggest that your meeting environment be as distraction free as possible. I understand that there may be interruptions but try to plan ahead to have a **quiet environment that will allow you to focus**.

Course Requirements:

1. Attend all classes.
2. Participate in class discussions and activities.
3. Complete and turn in all assignments. Assignments will be posted on Canvas. It is your responsibility to keep track of these posted assignments.
4. Take the midterm and final exam.
Midterm on March 17th, and
Final Exam on

Attendance policy:

- Attendance is extremely important. Your success in this class depends heavily on your commitment to attending class and attending to our discussions. I will check attendance through zoom reports.
- **You are allowed two (2) unexcused, unexplained absences.** If you feel sick or have other emergency, you can email me before the class. As long as I give you the permission to miss the class, it does not count as absence. Please check your absences in Canvas. Keep track on your absences.

Late Work, Make-Ups:

- Homework assignments are posted on Canvas. Keep track on the due date of each homework assignment. **Late homework is penalized 10% and accepted only if**

solutions have not been posted. Typically, I post the homework solution one week after the due date.

- You will take all the exams/test on Canvas with cameras on. **All the exams/test and the final exam will be proctored.** I only give make-up exams for approved absences. Absences related to medical issues must be documented.
- **For homework and exam grading, there will be very few credit for a single answer without intermediate steps or justification.** You will have 48 hours after an assignment is returned to the class in which to make me aware of the assignment's grading issue in your favor.
- If a student has a documented emergency that has to miss the mid-term, he (she) must email me before the test date. And the missed midterm grade will be replaced by the student's later final exam grade. **All students must take the final exam** in order to pass this course otherwise your grade will be a **U, regardless of your grade without the final exam grade.**

Academic Integrity:

All students are required to read and abide by the Code of Student Academic Integrity. Violations of the Code of Student Academic Integrity, including plagiarism, will result in disciplinary action as provided in the Code. Students are expected to submit their own work, either as individuals or contributors to a group assignment. Definitions and examples of plagiarism and other violations are set forth in the Code. The Code is available from the Dean of Students Office or online at: <http://legal.uncc.edu/policies/up-407> Faculty may ask students to produce identification at examinations and may require students to demonstrate that graded assignments completed outside of class are their own work.

Non-Discrimination:

All students and the instructor are expected to engage with each other respectfully. Unwelcome conduct directed toward another person based upon that person's actual or perceived race, actual or perceived gender, color, religion, age, national origin, ethnicity, disability, or veteran status, or for any other reason, may constitute a violation of University Policy 406, The Code of Student Responsibility. Any student suspected of engaging in such conduct will be referred to the Office of Student Conduct.

Title IX:

Title IX UNC Charlotte is committed to providing an environment free of all forms of discrimination and sexual harassment, including sexual assault, domestic violence, dating violence, and stalking. If you (or someone you know) has experienced or experiences any of these incidents, know that you are not alone. UNC Charlotte has staff members trained to support you in navigating campus life, accessing health and counseling services, providing academic and housing accommodations, helping with legal protective orders, and more. Please be aware that many UNC Charlotte

employees, including all faculty members, are considered Responsible Employees who are required to relay any information or reports of sexual misconduct they receive to the Title IX Coordinator. This means that if you tell me about a situation involving sexual harassment, sexual assault, dating violence, domestic violence, or stalking, I must report the information to the Title IX Coordinator. Although I have to report the situation, you will still have options about how your case will be handled, including whether or not you wish to pursue a formal complaint. Our goal is to make sure you are aware of the range of options available to you and have access to the resources you need. If you wish to speak to someone confidentially, you can contact any of the following on-campus resources, who are not required to report the incident to the Title IX Coordinator: (1) University Counseling Center (counselingcenter.uncc.edu, 7-0311); (2) Student Health Center (studenthealth.uncc.edu, 7-7400); or (3) Center for Wellness Promotion (wellness.uncc.edu, 7-7407). Additional information about your options is also available at titleix.uncc.edu under the “Students” tab.

Religious Accommodation:

Students who, acting in accordance with this Policy, miss classes, examinations or other assignments because of a religious practice or belief must be provided with a reasonable alternative opportunity to complete such academic responsibilities. It is the obligation of students to provide faculty with reasonable notice of the dates of religious observances on which they will be absent by submitting a [Request for Religious Accommodation Form](#) to their instructor prior to the census date for enrollment for a given semester. The census date for each semester (typically the tenth day of instruction) can be found in [UNC Charlotte’s academic calendar](#).

Student Grievances:

Student Grievances Students enrolled in courses at the University of North Carolina at Charlotte who would like to file a complaint regarding their experience may do the following: 1. Refer to the UNC Charlotte Student Grievance Procedure. Students may also contact UNC Charlotte’s regional accrediting agency, the Southern Association of Colleges and Schools Commission on Colleges. 2. Students residing outside of North Carolina while attending UNC Charlotte may file a complaint in their state of residence. As required by federal regulations, students are directed to the list of resources here, compiled and updated by the State Higher Education Executive Officers.

Withdrawals:

Students are expected to complete all courses for which they are registered at the close of the add/drop period. If you are concerned about your ability to succeed in this course, it is important to make an appointment to speak with me as soon as possible. The University policy on withdrawal allows students only a limited number of opportunities available to withdraw from courses. It is important for you to understand the financial and academic consequences that may result from course withdrawal.

Belk College statement on diversity:

The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individuals is respected and maintained. Therefore, we celebrate diversity that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.

Student Support:

Disability Support Services:

Students in this course seeking accommodations to disabilities must first consult with the Office of Disability Services and follow the instructions of that office for obtaining accommodations. The Office of Disability Services works with current undergraduate and graduate students along with prospective students to ensure equal access to UNC Charlotte's campus and educational programs.

All services are dependent upon verification of eligibility. Once approved for services, students receive accommodations which are based upon the nature of an individual's disability and documented needs. Students are strongly encouraged to register or check-in for their accommodations with a Disability Services counselor as soon as they have registered for classes. Accommodations are not retro-active and will not begin until the student notifies his or her faculty by providing the Letter of Accommodation.

Please visit the Office of Disability Services at for additional resources, email questions to disability@uncc.edu, or call 704-687-0040 (tty/v) for more information.