

**Boston College**  
**Department of Economics**

Econ 2228.06 – Econometric Methods  
O’Neill 257

Professor Geoff Sanzenbacher  
Day/Time: MW 4:30PM

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Office Hours: Maloney 391A, Monday and Wednesday, 12pm – 2pm and by appointment.

Required Text: Wooldridge, Jeffrey M., Introductory Econometrics: A Modern Approach (Any addition, although reading suggestions come from 7<sup>th</sup>)



<u>Date</u>	<u>Topic</u>
September 16	Scaling and logarithms Key OLS Assumptions and Implications Variance of the estimate
September 18	Finishing up simple regression and review
<b>September 23</b>	<b>Midterm 1</b>
<i>Multiple Regression and Inference</i>	
September 25	Multiple independent variables Characteristics of Multiple Regression
September 30	Characteristics of Multiple Regression (cont.) Omitted variables and bias
October 2	Inference
October 7	Inference continued Linear Combinations
October 9	Finishing up inference: The F-test
<b>October 14</b>	<b>No Class – Fall Break</b>
October 16	Functional form
October 21	Goodness of Fit Picking a model
<i>Qualitative Variables</i>	
October 23	What is qualitative data? Interpreting a single indicator Regressions with multiple indicators
<b>October 28</b>	<b>Midterm 2</b>
October 30	Continue discussion of indicators Binary dependent variables

**Date****Topic***Failure of Assumptions*

November 4	Heteroskedasticity and robust standard errors
November 6	Functional form misspecification Omitted variables and proxies
November 11	Measurement error Outliers, missing variables, and nonrandom samples

*Advanced Topics*

November 13	Working with real data for your paper
November 18	Difference-in-differences
November 20	Regression Discontinuity
November 25	Introduction to Instrumental Variables
<b>November 27</b>	<b>No Class – Thanksgiving</b>
December 2	Continuing Instrumental Variables
December 4	Introduction to time series analysis
<b>December 16</b>	<b>Final Exam</b>

**Please Note:** This schedule is an outline for the course and is subject to change as I feel necessary or because of inclement weather. Any changes will be noted by me during class.