Course objectives

Introduction to quantitative methods used across social science disciplines, with a focus on linear regression analysis.

Requirements and grading

Grades are based on two examinations (midterm 22%, cumulative final 37%), at least eight assignments (16%), and a term paper (25%).

Assignments earn two percentage points each, up to a maximum of 16% of the final grade. You are free to cooperate with other students in answering the assignments, but everybody must write his/her own answers. A print-out of the output of statistical software is not acceptable as an answer.

Examination schedule:

<table>
<thead>
<tr>
<th>Assignment</th>
<th>Date/Time</th>
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<tbody>
<tr>
<td>Midterm exam</td>
<td>Saturday 31 March (in class)</td>
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<tr>
<td>Final exam</td>
<td>In examination period, as announced by the university</td>
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<tr>
<td>Term paper</td>
<td>Deadline: 30 May 2007, 12 noon</td>
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Textbook(s)

The one textbook in this course is Damodar GUJARATI, *Basic Econometrics*, fourth edition, McGraw-Hill, 2003. We cover Chapters 1-20. Depending on time and interest, we can also cover Chapters 21-22 (time series analysis), or principal components analysis/ factor analysis/ cluster analysis, or we can move further into categorical data analysis.


Alternative / recommended readings


Lecture schedule

1. **3 February** Gujarati Appendix B (Matrix Algebra); Introduction; Chapters 1, 2
2. **10 February** Gujarati Chapter(s) 3 (4)
3. **24 February** Gujarati Chapters 4, 5 (6)
4. **3 March** Gujarati Chapters 6, 7
5. **10 March** Gujarati Chapters 7, 8
6. **17 March** Gujarati Chapters 9, 10
7. **24 March** Gujarati Chapter 11 / review
8. **31 March** Exam, Gujarati Chapters 12
9. **14 April** Gujarati Chapters 13, 14
10. **21 April** Gujarati Chapters 15
11. **28 April** Gujarati Chapters 16, 17
12. **5 May** Gujarati Chapters 18, 19 (20)
13. **12 May** Gujarati Chapter 20; Manly(?)

Software

If you know how to use STATA and want to continue to use STATA, do so. Otherwise, if you don’t know STATA, I recommend EViews (easier and more intuitive).