



B.E. International Program

Faculty of Economics, Thammasat University



1. Course ID	EE325
2. Number of Credits	3 credit
3. Course Title	EE325 Introductory Econometrics 0
4. Faculty	Economics
5. Semester	2
6. Academic Year	2014
7. Instructor's Name	Panit Wattanakoon
Section/Group	046402
Office	Room.no.15
Office Hours	by appointments
Contact Information	panit@econ.tu.ac.th
Course Co-Ordinator	0
8. Course Conditions	
8.1 Prerequisite	[2009 Curriculum] EE211, EE212, MA216 (or MA211) and ST216 (or ST211) (Credit will not be awarded to students who are taking or have completed EE 425) [2013 Curriculum] EE211, EE212, MA216 (or MA211) and ST216 (or ST211) (Credit will not be awarded to students who are taking or have completed EE 425)
8.2 Co-Requste Course	----None----
9. Course Status	Compulsory Courses in Economics
10. Curriculum Name	Bachelor of Economics Program (International Program)
11. Degree	Bachelor of Economics (International Program)
12. Number of teaching hours per week	3
13. Responsibility for students' learning outcomes	
<input checked="" type="checkbox"/> 1 . Morals and Ethics	<input checked="" type="checkbox"/> 2. Knowledge
<input checked="" type="checkbox"/> 3. Cognitive Skills	<input checked="" type="checkbox"/> 4. Interpersonal Skills and Responsibility
<input checked="" type="checkbox"/> 5. Numerical Skills, Communication and IT	<input checked="" type="checkbox"/> 6. Operation Skills
14. Course Description	
	Applying statistical and economic theory to analyze economic data, with emphasis on parameter estimation techniques. Applying simple and multiple regression models to economic analysis, including using dummy variable and basic problems which occur in regression models. Using computer applications to analyze econometric models.
15. A Summary of Teaching-and-Learning Arrangment	
15.1 Course Objectives	
	This course provides an introduction to basic results and techniques of econometric theory. The emphasis will be on principles of econometrics and the application of econometric techniques rather than the derivation of theoretical statements. It is expected that at the completion of the course, students will be able to employ econometric investigation in their preparation for writing a seminar paper and to read critically empirical literature.

15.2 Weekly Teaching Plan

Week	Course Content	Reading References	
1	1. Introduction and the Nature of Regression Analysis 2. Review of Some Statistical Concepts	GP: Intro, Ch.1 and Appendix 1; W: Ch.1, Appendices A, B, C; P: Ch.1 and 2	
2	2. Review of Some Statistical Concepts	GP: Appendix A; W: Appendices A, B, C; P: Ch.2	
3	3. Simple Linear Regression Model	GP: Ch.2-6; W: Ch. 2; P: Ch.3	
4	3. Simple Linear Regression Model	GP: Ch.2-6; W: Ch. 2; P: Ch.3	
5	3. Simple Linear Regression Model	GP: Ch.2-6; W: Ch. 2; P: Ch.3	
6	3. Simple Linear Regression Model 4. Multiple Regression Analysis	GP: Ch.2-7; W: Ch. 2 and 3; P: Ch. 3 and 4	
7	4. Multiple Regression Analysis	GP: Ch. 7; W: Ch. 3; P: Ch. 4	
8	Midterm Exam Date March 5, 2015	Time 9.30-11.00	Venue Faculty of Economics, Thammasat University
9	4. Multiple Regression Analysis	GP: Ch. 8; W: Ch. 4, 6; P: Ch. 4	
10	4. Multiple Regression Analysis and Econometric Program	GP: Ch. 8; W: Ch. 4, 6; P: Ch. 4	
11	5. Dummy Variable Regression Models	GP: Ch. 9; W: Ch. 7; P: Ch. 5	
12	6. Multicollinearity	GP: Ch. 10; W: Ch. 3; P: Ch. 6	
13	7. Heteroscedasticity	GP: Ch. 11 and Appendix 11A; W: Ch. 4; P: Ch. 7	
14	7. Heteroscedasticity 8. Autocorrelation	GP: Ch. 11, Appendix 11A and Ch. 12; W: Ch. 4 and 8; P: Ch. 7 and 8	
15	8. Autocorrelation	GP: Ch. 12; W: Ch. 8; P: Ch.8	
16	9. Model Specification and Diagnostic Testing	GP: Ch. 13; W: Ch. 12; P: Ch.9	
17	Final Exam Date May 12, 2015	Time 9.00am-	Venue Faculty of Economics, Thammasat University

15.3 Teaching Methods

<input checked="" type="checkbox"/>	Lecture	Percent	100.0
<input type="checkbox"/>	Lecture and Discussion	Percent	0.0
<input type="checkbox"/>	Discussion of Case study	Percent	0.0
<input type="checkbox"/>		Percent	0.0
<input type="checkbox"/>	Laboratory	Percent	0.0
<input type="checkbox"/>	Others, please specify1	Percent	0.0
<input type="checkbox"/>	Others, please specify2	Percent	0.0

15.4 Teaching Materials

<input type="checkbox"/>	Power Point
<input type="checkbox"/>	Work sheet
<input checked="" type="checkbox"/>	Handout
<input type="checkbox"/>	Others, please specify1
<input type="checkbox"/>	Others, please specify2
<input type="checkbox"/>	Others, please specify3

15.5 Assignments given via the network

15.5.1 Requirements for giving and turning in assignme

15.5.2 A learning management system used (LMS)

15.6 Learning Measurement

15.6.1	Midterm Exam	Percent	30	Date March 5, 2015 Time 9.30-11.00
15.6.2	Final Exam	Percent	50	Date May 12, 2015 Time 9.00am-12.00pm
15.6.3	Quiz	Percent	10	
15.6.4	Assignments	Percent	10	
15.6.5		Percent	-	
15.6.6		Percent	-	

16. Reading List and References

16.1 Papers and Main Textbooks

Gujarati, Damodar. N. and Porter, Down C. (2009) Basic Econometrics. 5th ed. Singapore, McGraw-Hill/Irwin. (HB139 .G8 2009a) [GP]

16.2 Papers and Key Information

Hilmer, Christiana and Michael Hilmer (2014) Practical Econometrics. 1st ed. McGraw Hill/Irwin

Wooldridge, Jeffrey M. (2009) Introductory Econometrics: A Modern Approach. 4th ed. Mason, Ohio : South-Western Cengage Learning. (HB139 .W66 2009) [W]

Wattanakoon, Panit (2014) Lecture Note on Introductory Econometrics, available on course website [P]

Jame H. Stock and Mark W. Watson, Introduction to Econometrics, 3rd Edition, Boston: Pearson Addison Wesley (2010)

Studenmund, A. H. Using Econometrics: A Practical Guide, Harper Collins Publishers (2006 or Latest Edition)

William E. Griffiths, R. Carter Hill and George G. Judge, Learning and Practicing Econometrics, John Willey & Sons (1993 or latest edition)

Jeffrey M. Wooldridge, Econometric Analysis of Cross Section and Panel Data, MIT Press; 2nd edition (2010)

MarnoVerbeek, A Guide to Modern Econometrics, Wiley (May 27, 2008)

Joshua D. Angrist and Jörn-Steffen Pischke, Mostly Harmless Econometrics: An Empiricist's Companion, Princeton University Press (2009)

16.3 Papers and Suggestive Information

17. As to teaching evaluation, the following actions must be taken.

17.1 Use the teaching evaluation form 0

17.2 Take into consideration the previous teaching evaluation results

- Make an improvement based on students' comments and suggestions during a lecture hour.
- Make an improvement based on teaching evaluation results during the semester and by the end thereof.