PS 686: REGRESSION ANALYSIS

Time: T R 3:30 – 5:18 pm   2084 Derby Hall
Location: 0318 Bolz Hall   Office Hours: R 11:30 am – 12:30 pm
                                                              E-mail: nooruddin.3@osu.edu

Books (*=required; available at SBX and other campus-area bookstores)
*[1] William Greene. 2002. *Econometric Analysis*, 5th ed. Prentice Hall.
 [2] Peter Kennedy. 2003. *A Guide to Econometrics*. MIT Press.
 [3] Alpha Chiang. 2004. *Fundamental Methods for Mathematical Economics*. McGraw-Hill.
 [4] Philip Pollock III. 2007. *A Stata Companion to Political Analysis*. CQ Press.

Assignments
Homeworks   *50%*   *Varied due dates*
        Weekly assignments.
Term Paper   *25%*   *1:30 pm on Monday, March 15*
        Replication assignment of a published paper.
Final Exam   *25%*   *1:30-3:18pm on Monday, March 15*
        Precise format to be discussed in class.

Students with Disabilities
        Students who feel they need an accommodation based on the impact of a disability should contact me privately to discuss their specific needs. Please contact the Office of Disability Services at 614-292-3307 in RooT 150 Pomerene Hall to coordinate reasonable accommodations.

Academic Dishonesty
        Please do not cheat. If you do, I will pursue all options allowed by Ohio State to make sure you are punished. If you are confused as to what constitutes a violation of academic integrity, do ask.

E-mail
        E-mail is the best way to stay in touch with me but don't expect instant responses.

Office Hours
        Office hours are the best time to meet me. Due to a very tightly constrained schedule this quarter, it will generally not be possible to meet outside of office hours. Should my scheduled office hours not work for your schedule, please use e-mail to contact me. Also, please use our assigned TA, Quintin Beazer (beazer.1@polisci.osu.edu) as a first line of inquiry before contacting me.

Schedule of Readings

WEEK	DATE	TOPIC/NOTES	SUGGESTED READING	
			Greene	**Kennedy**
1	T 1/5	*Introductions*		
	R 1/7	*No Class*	2.1-2.9	1
2	T 1/12	*Prob/Dist Theory Review*	3, 4	
	R 1/14	*Statistical Inference Review*	5	2
3	T 1/19	*Bivariate Regression*	3, 4	3
	R 1/21	*Bivariate/Multiple Regression*	3, 4	
4	T 1/26	*Multiple Regression*	3, 4	
	R 1/28	*Multiple Regression*	3, 4	
5	T 2/2	*Hypothesis Testing*	7	4
	R 2/4	*Hypothesis Testing*	7	4
6	T 2/9	*Functional Form/Specification*	8	5-6, 14
	R 2/11	*Data "Problems"*	9	11
7	T 2/16	*More Regression Diagnostics*	9.6	18
	R 2/18	*Large-sample CLRM Results*	10	
8	T 2/23	*Non-Spherical Disturbances*	13	8
	R 2/25	*Hetroskedasticity*	14	8.3
9	T 3/2	*Correlated disturbances*	15	8.4
	R ¾	*Pooled TSCS*	16	17
10	T 3/9	*Endogeneity*	20.1-20.5	9, 10
	R 3/11	*Dichotomous Dependent Vars.*	21.1-21.4	15.1, 21
Final	M 3/15	1:30-3:18pm		