

Selected Topics in Economics

Economics 496

Section: D100

Term: 2008 Spring

Instructor: P. Lavergne

Discussion Topics: This course will introduce you to flexible statistical methods for analysis of economic data, namely nonparametric and semiparametric methods. The main things you will learn in this class are how these methods work, how to apply them to economic data and how to interpret the results. You will also get some experience using statistical software.

Grading: There will be regular graded assignments consisting of both exam-type questions and computer exercises. The assignments will be posted on the course website. Students may wish (and are encouraged) to work together on assignment material, but each student must formulate and write up their own assignments independently. Plagiarism is a serious offence that should be recognized and avoided.

Grading: Your grade will be based on assignments and participation (30%), a term paper (30%), and a final exam (40%). The term paper should be in the form of an empirical economic analysis using the semiparametric methods covered during the course. A term paper that does not fulfill this condition will be graded on 50%.

Required Texts: There is no required textbook. Part of the lectures and assignments will be based on

A. Yatchew (2003), *Semiparametric Regression for the Applied Econometrician*, Cambridge University Press.

I have reserved this book at the library for students

Recommended Texts:

Materials/Supplies:

Prerequisite/Corequisite: ECON 301 and 305, BUEC 333, 60 credit hours.

Notes: The computer exercises will get you doing some econometric analysis using Splus. It is installed on the lab computers in WMX 2502 and WMX 2506. Students can freely download it from www.sfu.ca/acs/stats/software/splus. The course website is www.sfu.ca/~pascall/econ496.html. It is your responsibility to check the course website regularly. This is where announcements, assignments and resources will be posted. I encourage you to prepare for ECON 496 by reviewing material from BUEC 333.

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