Course Code
Applied Econometrics (session 1)
Module 1, 2021

Course Information

Instructor: Wang Chunyang
Office: PHBS Building, Room

Phone: 86-755-2603-3195
Email: cywang@phbs.pku.edu.cn
Office Hour: Mondays and Thursdays 10:30-12:30

Teaching Assistant: Cheng Kaili
Phone: 86-13042298358
Email: kaili_cheng@stu.pku.edu.cn

Classes:
Lectures: Mondays and Thursdays: 13:30-15:20
Venue: PHBS Building, Room TBD

Course Website:
None.

1. Course Description

1.1 Context

Course overview: This course will teach applied econometrics skill, including OLS, panel data, instrument variable regressions and so on. The class also teach the structure of writing an empirical paper. At the end of the course, students will be asked to submit a term paper using these skills, based on the dataset instructor gives or public company data directly from WIND. The empirical paper will be both consequential in terms of regression results and mechanical with clear mechanism.

Prerequisites: Basic math such as linear algebra.

1.2 Textbooks and Reading Materials

Various lecture notes, mostly based on Woodbridge 6th edition,
Introductory Econometrics: A Modern Approach

2. Learning Outcomes

2.1 Intended Learning Outcomes

Learning Goals	Objectives	Assessment (YES with details or NO)
1. Our graduates will be effective	1.1. Our students will produce quality business and research-oriented documents.	Y, a term paper will be submitted

communicators.	1.2. Students are able to professionally present their ideas and also logically explain and defend their argument.	Y, class participation
2. Our graduates will be skilled in team work and leadership.	2.1. Students will be able to lead and participate in group for projects, discussion, and presentation.	Y, discussion in class
	2.2. Students will be able to apply leadership theories and related skills.	N
3. Our graduates will be trained in ethics.	3.1. In a case setting, students will use appropriate techniques to analyze business problems and identify the ethical aspects, provide a solution and defend it.	Y, applied econometrics skills
	3.2. Our students will practice ethics in the duration of the program.	Y, class code strictly applied
4. Our graduates will have a global perspective.	4.1. Students will have an international exposure.	Y, international dataset
5. Our graduates will be skilled in problem-solving and critical thinking.	5.1. Our students will have a good understanding of fundamental theories in their fields.	Y, theoretical derivation
	5.2. Our students will be prepared to face problems in various business settings and find solutions.	Y, using data tools
	5.3. Our students will demonstrate competency in critical thinking.	Y, explore mechanism for their findings.

2.2 Course specific objectives

2.3 Assessment/Grading Details

2.4 Academic Honesty and Plagiarism

It is important for a student's effort and credit to be recognized through class assessment. Credits earned for a student work due to efforts done by others are clearly unfair. Deliberate dishonesty is considered academic misconducts, which include plagiarism; cheating on assignments or examinations; engaging in unauthorized collaboration on academic work; taking, acquiring, or using test materials without faculty permission; submitting false or incomplete records of academic achievement; acting alone or in cooperation with another to falsify records or to obtain dishonestly grades, honors, awards, or professional endorsement; or altering, forging, or misusing a University academic record; or fabricating or falsifying of data, research procedures, or data analysis.

All assessments are subject to academic misconduct check. Misconduct check may include reproducing the assessment, providing a copy to another member of faculty, and/or communicate a copy of this assignment to the PHBS Discipline Committee. A suspected plagiarized document/assignment submitted to a plagiarism checking service may be kept in its database for future reference purpose.

Where violation is suspected, penalties will be implemented. The penalties for academic misconduct may include: deduction of honour points, a mark of zero on the assessment, a fail grade for the whole course, and reference of the matter to the Peking University Registrar.

For more information of plagiarism, please refer to *PHBS Student Handbook*.

3. Topics, Teaching and Assessment Schedule

Final Exam (50%): Around 1/3 final exam questions are directly from homework.

Homework (20%): Late homework is never accepted.

Paper project (20%): Several dataset will be given to you. You need to submit a term paper based on these data or public company data.

Class participation (10%): Violating each will deduct total score by 5 points.
1, only the last row is for computers/laptops use.
2, entry and exits within class time should be quiet and non-distracting.

Asking for leave policy: The school policy is "only doctoral notice is accepted"

4. Miscellaneous

None.