

Faculty of Science Course Syllabus
Department of Economics
ECON 3339
Introductory Econometrics II
Winter 2017

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Lectures: T R 1605-1725 LSC-COMMON AREA C338

Tutorials: F 1135-1255 MCCAIN ARTS&SSS 2019

Course Description

This course is an extension of [ECON 3338.03](#) and covers a range of econometric methods that are used in economic research. The topics for this course include: Logit, Probit, Tobit, Distributed Lags, Panel Data, Simultaneous Equations and Time Series.

Course Prerequisites

ECON 3338

Course Objectives/Learning Outcomes

Students should leave this course with a broader range of economic tools, and a deeper understanding of the tools developed in ECON 3338.

Course Materials

Stock, James and Watson, Mark (2011). Introduction to Econometrics, 3rd Edition.

Course Assessment

| Component | Weight | Date |
|--------------|--------|------------------------------|
| Midterm Exam | 30% | March 2, 2017 |
| Final Exam | 50% | (scheduled by the Registrar) |
| Assignments | 20% | |

Conversion of numerical grades to Final Letter Grades follows the Dalhousie Common Grade Scale

| | | | | |
|-------------|------------|------------|---|---------|
| A+ (90-100) | B+ (77-79) | C+ (65-69) | D | (50-54) |
| A (85-89) | B (73-76) | C (60-64) | F | (<50) |
| A- (80-84) | B- (70-72) | C- (55-59) | | |

Course Policies

Assignments will involve solving selected practice questions. Although students are encouraged to work together, assignments must be completed and submitted individually. Late assignments will be deducted by d^2 marks, where d is the number of days late.

The midterm will be held in the regular classroom at the regular time on March 2, 2017. Students that miss a midterm for a valid reason will have the weight shifted to the final exam.

To pass the class students must earn an overall mark of at least 50% and earn a mark of at least 50% on the final exam. Do not make travel arrangements during the final exam period April 12 - 26, 2016.

Students may request accommodation as a result of barriers experienced related to disability, religious obligation, or any characteristic protected under Canadian human rights legislation.

Students who require academic accommodation for either classroom participation or the writing of tests and exams should make their request to the Advising and Access Services Center (AASC) prior to or at the outset of the regular academic year. Please visit www.dal.ca/access for more information and to obtain the Request for Accommodation form.

A note taker may be required as part of a student's accommodation. There is an honorarium of \$75/course/term (with some exceptions). If you are interested, please contact AASC at 494-2836 for more information or send an email to notetaking@dal.ca. Please note that your classroom may contain specialized accessible furniture and equipment. It is important that these items remain in the classroom, untouched, so that students who require their usage will be able to fully participate in the class.

Course Content

Tentative Schedule

| Week | Topic | Stock and Watson |
|--|--|------------------|
| Jan. 9 | Introduction, Review of Probability | Ch. 1-2 |
| Jan. 16 | Review of Statistics | Ch. 3 |
| Jan. 23 | Review of Multivariate Regression | Ch. 6 |
| Jan. 30 | Review of Multivariate Regression | Ch. 7 |
| Munro Day – Feb. 3 (University Closed) | | |
| Feb. 6 | Non-Linear Least Squares | Ch. 8 |
| Feb. 13 | Assessing Validity, Heteroskedasticity | Ch. 9, 17 |
| Feb. 20 | READING WEEK | |
| Nova Scotia Heritage Day – Feb. 20 (University Closed) | | |
| Feb. 27 | Review, MIDTERM | |
| Mar. 6 | Panel Data | Ch. 10 |
| Mar. 13 | Binary Dependent Variables | Ch. 11 |
| Mar. 20 | Instrumental Variables | Ch. 12 |
| Mar. 27 | Introduction to Timeseries | Ch. 14 |
| Apr. 3 | Timeseries, Review | Ch. 14 |
| Apr. 10 | Review (Tutorial) | |

ACCOMMODATION POLICY FOR STUDENTS

Students may request accommodation as a result of barriers related to disability, religious obligation, or any characteristic protected under Canadian Human Rights legislation. The full text of Dalhousie's Student Accommodation Policy can be accessed here:

http://www.dal.ca/dept/university_secretariat/policies/academic/student-accommodation-policy-wef-sep--1--2014.html

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ACADEMIC INTEGRITY

Academic integrity, with its embodied values, is seen as a foundation of Dalhousie University. It is the responsibility of all students to be familiar with behaviours and practices associated with academic integrity. Instructors are required to forward any suspected cases of plagiarism or other forms of academic cheating to the Academic Integrity Officer for their Faculty.

The Academic Integrity website (<http://academicintegrity.dal.ca>) provides students and faculty with information on plagiarism and other forms of academic dishonesty, and has resources to help students succeed honestly. The full text of Dalhousie's ***Policy on Intellectual Honesty*** and ***Faculty Discipline Procedures*** is available here:

http://www.dal.ca/dept/university_secretariat/academic-integrity/academic-policies.html

STUDENT CODE OF CONDUCT

Dalhousie University has a student code of conduct, and it is expected that students will adhere to the code during their participation in lectures and other activities associated with this course. In general:

“The University treats students as adults free to organize their own personal lives, behaviour and associations subject only to the law, and to University regulations that are necessary to protect

- the integrity and proper functioning of the academic and non – academic programs and activities of the University or its faculties, schools or departments;
- the peaceful and safe enjoyment of University facilities by other members of the University and the public;
- the freedom of members of the University to participate reasonably in the programs of the University and in activities on the University's premises;
- the property of the University or its members.”

The full text of the code can be found here:

http://www.dal.ca/dept/university_secretariat/policies/student-life/code-of-student-conduct.html

SERVICES AVAILABLE TO STUDENTS

The following campus services are available to help students develop skills in library research, scientific writing, and effective study habits. The services are available to all Dalhousie students and, unless noted otherwise, are free.

| Service | Support Provided | Location | Contact |
|-----------------------------------|---|--|---|
| General Academic Advising | Help with <ul style="list-style-type: none"> - understanding degree requirements and academic regulations - choosing your major - achieving your educational or career goals - dealing with academic or other difficulties | Killam Library Ground floor Rm G28 Bissett Centre for Academic Success | In person: Killam Library Rm G28 By appointment: <ul style="list-style-type: none"> - e-mail: advising@dal.ca - Phone: (902) 494-3077 - Book online through MyDal |
| Dalhousie Libraries | Help to find books and articles for assignments Help with citing sources in the text of your paper and preparation of bibliography | Killam Library Ground floor Librarian offices | In person: Service Point (Ground floor) By appointment: Identify your subject librarian (URL below) and contact by email or phone to arrange a time: http://dal.beta.libguides.com/sb.php?subject_id=34328 |
| Studying for Success (SFS) | Help to develop essential study skills through small group workshops or one-on-one coaching sessions Match to a tutor for help in course-specific content (for a reasonable fee) | Killam Library 3rd floor Coordinator Rm 3104 Study Coaches Rm 3103 | To make an appointment: <ul style="list-style-type: none"> - Visit main office (Killam Library main floor, Rm G28) - Call (902) 494-3077 - email Coordinator at: sfs@dal.ca or - Simply drop in to see us during posted office hours All information can be found on our website: www.dal.ca/sfs |
| Writing Centre | Meet with coach/tutor to discuss writing assignments (e.g., lab report, research paper, thesis, poster) <ul style="list-style-type: none"> - Learn to integrate source material into your own work appropriately - Learn about disciplinary writing from a peer or staff member in your field | Killam Library Ground floor Learning Commons & Rm G25 | To make an appointment: <ul style="list-style-type: none"> - Visit the Centre (Rm G25) and book an appointment - Call (902) 494-1963 - email writingcentre@dal.ca - Book online through MyDal We are open six days a week See our website: writingcentre.dal.ca |