

Economics 3338
Introductory Econometrics I
Fall 2012

Professor: Courtney Ward
Office hours: Tuesday 1:00 to 4:00 by appointment
6220 University Ave, C13

Lectures: Tuesday/Thursday	Section 1: 8:35 – 9:55	Mona Campbell 1108
	Section 2: 10:05 – 11:25	McCain 2102
Tutorials: Tuesday	11:35-12:55	Sir James Dunn 117
Office hours: Thursday	11:35-12:55	McCain 2022

Prerequisites: [MATH 1000.03](#) and [ECON 2280.03/MATH 2080.03/STAT 2080.03](#)

This course is an introduction to the statistical analysis of economic relationships. Students are expected to be familiar with calculus and statistics. The course has a dual focus on theoretical foundations and the application of empirical techniques to “real world” data. By the conclusion of the course, students should have a solid theoretical and practical foundation for the interpretation and investigation of empirical evidence in economics.

Textbook: James H. Stock and Mark W. Watson, Introduction to Econometrics, Third Edition, Addison-Wesley

Software: The course involves a considerable amount of computing, and students must learn and use a sophisticated statistical software package. STATA is highly recommended, and is the only package that will be supported by the instructor and TA’s.

STATA is available in McCain computer labs and students may also choose to purchase a personal Intercooled Stata license, available at reduced rates through the gradplan program:

<http://www.stata.com/order/new/edu/gradplans/sites-canada.html>

Once you place an order online, you can pick up your software at the Help Desk at Killam Library.

Evaluation: There will be two exams and a term paper required as deliverables for the course. Additionally, there will be short weekly assignments due in class prior to the start of the lecture. These assignments will be graded on “pass/fail” basis and will serve to prepare students for the graded components of the course (i.e the exams, and the term paper). Further details of the structure of the term paper and the short assignments will be provided in class.

Deliverable	Weight	Due Date
Midterm	30%	October 23rd
Assigned Problems	10%	Due each Thursday in class
Term Paper	30%	Draft due Nov. 15th final version due Dec. 4th
Final	30%	TBA

The overall course grade will be determined as follows:

The grading scheme for this course is as follows:

A+	A	A-	B+	B	B-	C+	C	C-	D	F
90-100	85-89	80-84	75-79	70-74	65-69	62-64	58-61	55-57	50-54	<50

Policy on missed materials: There is a very strict policy concerning a missed exam. Only original medical notes, complying with university guidelines on illness will be considered. If exemption is not granted, a grade of zero will stand. If an exemption is granted for the midterm, the weight of the midterm will be allocated to the final. If an exemption is granted for the final, the student must write a *comprehensive* make-up examination.

Note that a draft of the term paper is due in class prior to the start of the lecture on November 15th, and a final version of the term paper is due in class on December 4th. Out of respect for those students who do submit material on time, these deadlines are strict. Failure to hand in the first draft on November 15th will result in a 10% penalty on the term paper grade. Term papers that are not submitted by December 4th will result in a grade of zero (no exceptions).

Course Website: The course should be listed under the course section of your my.dal.ca page. Access to the course website requires enrolment in the course. Please check the website frequently for announcements. You may also post comments or questions to your colleagues or to me.

A note on my e-mail policy: I will respond to e-mail as a form of communication *only* where questions are not better addressed in class, during tutorials, during office hours, or on the course web page (i.e. posted in the syllabus or in the lecture notes). These cases are rare but if they occur, I will try to respond within 2 days.

Other general notes:

Please note the Department of Economics Statement on Academic Integrity posted on the course website. As part of an academic community it is your responsibility to be aware of appropriate conduct. Any academic offence will be reported and acted upon immediately by Dalhousie administration.

On Student Accessibility: Students may request accommodation as a result of barriers related to disability, religious obligation, or any characteristic under the Nova Scotia Human Rights Act. 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. 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. 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 participate in the class.

Course Coverage:

1. Introduction to econometrics - Chapter 1
2. Review of probability and statistics –Chapter 2 and 3
3. Simple linear regression and inference - Chapter 4 and 5
4. Multiple regression and inference - Chapter 6 and 7
5. Nonlinear regression functions - Chapter 8
6. External and internal validity – Chapter 9
7. Discussion of further topics in regression analysis