Economics 3338
Introductory Econometrics I
Fall 2011

Professor: Courtney Ward
6220 University Ave, C13

Lectures: Tuesday/Thursday	8:35 – 9:55	Mona Campbell 1108
Tutorials: Tuesday	11:35-12:55	Chem 125
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 11.0 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 eight 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.
The overall course grade will be determined as follows:

Deliverable	Weight	Due Date
Midterm	30%	October 25th
Assigned Problems	10%	Due each Thursday in class
Term Paper	30%	Draft due Nov. 15th final version due Dec. 6th
Final	30%	TBA

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 6th. 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 6th 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: All student requests for either academic accommodation or non-academic accommodation are to be directed to the Office of Student Accessibility & Accommodation (OSAA), previously known as Student Accessibility Services. Website: www.studentaccessibility.dal.ca. Students may request accommodation as a result of barriers related to disability, religious obligation, or any characteristic under the Nova Scotia Human Rights Act.

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