Economics 3338
Introductory Econometrics I
Fall 2010

Professor: Courtney Ward
Lectures: Tuesday/Thursday 8:35 – 9:55 LSC C332
Tutorials: One of Tuesday/Thursday 11:35-12:55 MCCAIN 2022

Office hours: Tuesday 10:00 - 11:30 and 1:00 - 2:00 (by appointment) 6220 University Ave, C13

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, Second 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 assignments, one midterm, one final and a term paper required as deliverables for the course. In addition, problem sets will be distributed throughout the year, and form the basis of the tutorials. The problems sets will not be graded, but serve to prepare students for the graded components of the course (exams, assignments, and the term paper). Course grades will be determined as follows:

Deliverable	Weight	Due Date
Assignment 1	10%	October 19th
Midterm	25%	October 21st
Assignment 2	10%	December 2nd
Final	25%	December 7th
Term Paper	30%	December 10th

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 make-up test in the week following the final exam. Please note that the make up will cover all course material and will be part oral/ part written. Please also note that, out of respect for those students who do submit material on time, late assignments and term papers will not be accepted (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 new announcements. You may also post comments or questions to your colleagues or to me.

A note on my e-mail policy: I will try to reply to e-mail within 24 hours during the semester (not including weekends). However, I will only reply to e-mails that can be answered in a couple of sentences (office hours are a better forum for detailed discussion) and I will not reply to questions that can be answered by simple referral to the syllabus.

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 – Chapter 10 – Chapter 13