## SIMON FRASER UNIVERSITY DEPARTMENT OF ECONOMICS

Course: BUEC 333 D100

**Title:** Statistical analysis of economic data

**Semester:** Summer 2015

**Instructor:** Chris Muris

**Description:** This course will introduce you to the statistical analysis of economic data: econometrics. We will focus on linear regression, which is by far the most common method for analyzing the relationship between two or more variables. The main things you will learn in this class are how to apply regression methods to economic data and how to interpret the results of econometric analysis. You will also get some experience using statistical software, and establish a foundation for further econometric study.

**Grading:** Your grade will be based on assignments (40%) and three tests (60%).

**Required Text:** Stock and Watson, "Introduction to Econometrics", 3rd edition, UPDATED, 2015 ISBN:978-013-348687-2.

There will be regular graded assignments consisting of both exam-type questions and computer exercises. The assignments will be posted on the course website. You are expected to work independently on the assignments. Cheating of any kind will result in at least a failing grade in the course.

The computer exercises will get you doing some real econometric analysis using R, which is installed on the lab computers. Details on lab hours and procedures will be announced in the first week of class.

It is your responsibility to check the course website (www.sfu.ca/~cmuris) regularly. This is where assignments, readings, etc. will be posted.

I encourage you to prepare for BUEC 333 by reviewing material from your introductory statistics course. Concentrate your review on probability distributions (especially sampling distributions) and hypothesis testing.

**Prerequisites:** ECON 103 or 200, 105 or 205, BUEC 232 or STAT 270, Math 157 and 60 credit hours. Students with an A- or better in BUEC 232 or STAT 270 can take this course after 30 credit hours. Students seeking permission to enroll based on their BUEC 232 or STAT 270 grade must contact the Undergraduate Advisor in Economics. Students with credit for ECON/COMM 236 may not take BUEC 333 for further credit. (See Undergraduate Advisor in Economics). Quantitative.

## \*\*NO TUTORIALS DURING THE FIRST WEEK OF CLASSES\*\*

Students requiring accommodations as a result of a disability must contact the Centre for Students with Disabilities at 778-782-3112 or <a href="mailto:csa.250.08">csa.250.08</a> csa.250.08</a>

All students are expected to read and understand SFU's policies with regard to academic dishonesty (S 10.02 and S 10.03). These policies are available at the following web address:

www.sfu.ca/policies

For more information about SFU Economics, please visit our website: www.sfu.ca/economics