

**Faculty of Science Course Syllabus
Department of Economics, Dalhousie
Econ 3338 Intro Econometrics I
Section I
Fall 2025**

Instructor: Professor Weina Zhou

Office: 6220 University Ave (Economics Department), C21

Email: econzhou@gmail.com (Note: I will only respond to emails sent to this account. See the Email Policy for details.)

Lecture: Tuesday/Thursday 13:05am - 14:25am, LSC C220

Office Hour: Tuesday 2:35pm-3:55pm

Teaching Assistant:

Mingyue Li, mn905298@dal.ca

Tutorials: Monday 13:05am-14:25pm, McCain 2019

Office Hour: Wednesday 13:00-14:30 pm, Econ Dept A15

Zihao Sheng, Zihao.Sheng@dal.ca (for term-paper)

Office Hours: TBA

Prerequisites:

MATH 1000.03 and STAT 2060.03/MATH 2060.03 with minimum grades of C.

Course Description:

This course is an introduction to econometrics for undergraduates. It covers the theoretical foundation of econometrics as well as the basic applied analysis of simple and multivariate regression for cross-sectional data. The objectives of this course are to familiarize you with techniques to gain information from our world through data analysis.

Textbook:

James H. Stock and Mark W. Watson, Introduction to Econometrics, Fourth Edition

Students may also use the Third Edition of the textbook, as the differences between the two editions are not significant. Scans of the exercises for assignments will be posted on Brightspace. The Fourth Edition is available at the Dal Bookstore in both hardback and digital formats (a 180-day e-book). See the Bookstore website for more information. Additional student resources are available at https://www.princeton.edu/~mwatson/Stock-Watson_4E/Stock-Watson-Resources-4e.html.

Software:

In addition to analytical exercises, students will work on practical questions that require analyzing data using the statistical software package Stata. An important goal of this course is to learn how to use Stata. Students will also need to use Stata to complete assignments

and to answer Stata-related questions on exams.

Website:

You can access to course materials through Brightspace. Please check the course website frequently for new announcements.

Evaluation:

- Assignments (15% of the final grade): Weekly assignments will be due in class. These assignments will be graded on a “Pass/Fail” basis.
- Midterm (35%): Nov. 4 (tentative)
- Final (50%): TBA
- Term paper (optional): Proposal due Oct. 28, draft due Dec. 2, final paper due Dec. 9.

The term paper project requires students to collect data, conduct statistical analysis using Stata, and write a report of six-seven pages (excluding tables, figures, and the reference list). Students who choose the term paper option must notify me by submitting a proposal on Oct. 28. Their course grade will then be based on the following weights: Assignments (15%), Midterm (25%), Final (40%), Term paper (20%). Students who choose this option will also receive 2 extra points added to their final grade. This option is strongly recommended for students who are considering taking Econ 3339 in the winter term.

The use of cell phones is not permitted during lectures. Unauthorized use of a cell phone will result in an automatic deduction of 2 points per incident from the final grade. Students who need to use a laptop during class must consult with me in advance. The use of tablets for note-taking is allowed.

Policy on Missed Materials:*Assignments*

If a student misses one assignment, the remaining assignments will be used to calculate the final grade. If a student misses two or more assignments, the weight of the missed assignments will automatically be shifted to the final exam. There is no need to email me or the TAs about missed assignments. Assignments must be submitted either in person during lecture time or through Brightspace. Late submissions of assignments will not be accepted for any reason. If a student does not miss any assignments, the assignment with the lowest grade will be excluded from the calculation.

Exams

Exams are closed-book and will take place in person. If a student is unable to write an exam for a valid reason, they must email me in advance and submit the Student Declaration of Absence Form online through Brightspace under the *Assessments* tab. If a student misses the midterm, the midterm weight will be shifted to the final exam. If a student misses the

final exam, they will be required to write a make-up exam as soon as they are able.

Term Paper

Late projects will be marked down by 20% per day. Plagiarism detection software may be used in my evaluation of your term projects.

Grading Scheme:

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

Other General Notes:

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. Students may request accommodation as a result of barriers related to disability, religious obligation, or any characteristic under the Nova Scotia Human Rights Act.

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.

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 function - Chapter 8
6. Assessing Studies Based on Multiple Regression (Internal and External Validity) - Chapter 9
7. Assessing Studies Based on Multiple Regression (Probit and Logit Regression) - Chapter 11