

**Economics 3338
Intro Econometrics I
Section 01
CRN 10940
Fall 2018**

Instructor: Professor Kuan Xu

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Office Hour: Thursdays, 1:00pm to 4:00pm or by appointment

Lecture of Section 1: Tuesday/Thursday 8:35am - 9:55am, Studley LSC-COMMON AREA C240

Tutorials: Thursday 11:35am-12:55pm, Studley WELDON LAW 104

TA Office Hours: Tuesday 4:05pm-5:25pm, Studley MCCAIN ARTS&SS 2018

Prerequisites:

MATH 1000.03 and ECON 2280.03/MATH 2080.03/STAT 2080.03

Introduction:

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, Updated Third Edition

Software:

In addition to analytical exercises, the students will receive practical questions requiring analyzing data by using statistical software package, STATA. STATA is available in McCain computer labs. You can also purchase an individual license at a student rate:

www.stata.com/order/gradplan-sites/

For Section 1, the instructor may use open source software Gretl, R, and Rstudio. It is optional for students to use Gretl, R and Rstudio—a shell or IDE (integrated development environment) for R, which are free to download and use:

1. Gretl: see <http://gretl.sourceforge.net/>
2. R: [www.r-project](http://www.r-project.org)
3. Rstudio: www.rstudio.com

Gretl, R, and Rstudio are available in McCain computer labs.

Course Website:

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

Evaluation:

- Assignments (10% of the final grade): Weekly assignments will be due in class. These assignments will be graded on “Pass/Fall”.
- Term paper (20%): Proposal due Oct. 25, 2018; draft due Nov. 22, 2018; final paper due Nov. 29, 2018
- Midterm (30%): Oct. 18, 2018
- Final (40%): TBA

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

Policy on Missed Materials:

Assignments will NOT be accepted after the lecture on the due date, unless a written proof of the emergency situation that causes the delay is provided. You must submit your term paper in the lecture on the due date or earlier. No paper will be accepted after the due date.

If a student anticipates to miss or actually miss midterm exam for a valid medical reason, the student must notify the instructor prior to or on the same day when the midterm exam is held and provide original doctor notes and all the weight of the midterm exam will be shifted to the final exam. If a student anticipates or actually miss the final exam for a valid medical reason, the student must notify the instructor prior to or on the same day when the final exam is held, provide appropriate medical documentation, and make arrangements to write a make-up final exam as soon as health permits.

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. External and internal validity - Chapter 9
7. Regression with Panel Data - Chapter 10