Intermediate Econometrics II
ECONOMICS EC2223B-001/002
Department of Economics
Western University

Roy Allen

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Office Hours: Tu: 10:40-11:40 Wed: 1:30-2:30
Classroom meeting time(s) & location: UCC-41
Section 001: Tu: 1:30-2:30 Th: 1:30-3:30
Section 002: Tu: 9:30-10:30 Th: 9:30-11:30
Course website: https://owl.uwo.ca/portal
Undergraduate inquiries: 519-661-3507 SSC Room 4075 or econugrd@uwo.ca

Registration

You are responsible for ensuring you are registered in the correct courses. If you are not registered in a course, the Department will not release any of your marks until your registration is corrected. You may check your timetable by using the Login on the Student Services website at https://student.uwo.ca. If you notice a problem, please contact your home Faculty Academic Counsellor immediately.

Prerequisite Note

The prerequisite(s) for this course is (are) Economics 2222A/B
Prerequisite(s) for your course found at: http://westerncalendar.uwo.ca/2017/pg904.html

You are responsible for ensuring that you have successfully completed all course prerequisites, and that you have not taken an anti-requisite course. Lack of pre-requisites may not be used as a basis for appeal. If you are found to be ineligible for a course, you may be removed from it at any time and you will receive no adjustment to your fees. This decision cannot be appealed.

If you find that you do not have the course prerequisites, it is in your best interest to drop the course well before the end of the add/drop period. Your prompt attention to this matter will not only help protect your academic record, but will ensure that spaces become available for students who require the course in question for graduation.
**Course Description:**
This course introduces the linear regression model as a means to estimate and assess economic relationships. We study the interpretation of the ordinary least squares estimator as well as its asymptotic distribution. We will pay particular attention to linking the underlying economic model and the data. Building on concepts in EC2222, we show how to construct confidence intervals and conduct hypothesis tests for parameters in the linear regression model. We cover basic time series and panel data analysis.

**Course Learning Outcomes:**
Upon successful completion of this course, you will be able to:
- Use regression models to analyze economic relationships
- Understand the meaning of regression coefficients
- Conduct hypothesis tests and construct confidence sets for the linear regression model

**Textbook(s):**

Note: The 5th or 6th editions of the textbook may be cheaper and are very similar to the 7th edition. The main difference will be that the homework and readings I will assign will be numbered using the 7th edition.

**Grading:**

1. **Homework**
   - 5 assignments (score from top 4)  
     - Score: 20%

2. **Mid-term Exam**
   - February 13th in class  
     - Score: 35%
   
   **Note:** for the mid-term exam, you must attend the section for which you are registered.

3. **Final Exam**
   - To be set by registrar  
     - Score: 45%

Homework is due at the beginning of class on its due date. Late homework will receive a score of 0. Your lowest homework score will be dropped.

There will not be a make-up quiz or exam. If you miss a quiz or exam for a medical reason and provide appropriate documentation, the weight will be added to the final exam.
Please Note

Department Policies for 2019-2020

Remember that the University expects all students to take responsibility for their own Academic Programs. Students should also check their registration to ensure they are enrolled in the correct courses.

1. Guidelines and policies for the Faculty of Social Science and the Department of Economics are posted online in the current Western Academic Calendar at: http://westerncalendar.uwo.ca.


3. Cheating as an academic offence: Students are responsible for understanding what it means to “cheat”. The Department of Economics treats cheating incidents very seriously and will investigate any suspect behavior. Students found guilty will incur penalties that could include a failing grade or being barred from future registration in other Economics courses or programs. The University may impose further penalties such as a notation on an official academic transcript, suspension or expulsion.

4. Plagiarism: Students must write their essays and assignments in their own words. When taking an idea/passage from another author, it must be acknowledged with quotation marks where appropriate and referenced with footnotes or citations. Plagiarism is an academic offence (see Scholastic Discipline for Undergraduate Students in the Western Calendar at http://westerncalendar.uwo.ca/PolicyPages.cfm?Command=showCategory&PolicyCategoryID=1&SelectedCalendar=Live&ArchiveID=#Page_20).

Western University uses software to check for plagiarism and students may be required to electronically submit their work. Those found guilty will be penalized as noted in point 3.

5. It is a Department of Economics policy that NO assignments be dated, stamped or accepted by staff. Students must submit assignments in class or to the instructor during office hours.

6. When appealing a mark, students should refer to the Student Academic Appeals section in the current Western Academic Calendar at: http://westerncalendar.uwo.ca/PolicyPages.cfm?Command=showCategory&PolicyCategoryID=1&SelectedCalendar=Live&ArchiveID=#Page_14

Please note the relevant deadlines.

The Department will not consider an appeal unless an attempt has been made to settle the matter with the instructor first. Students who remain dissatisfied with the outcome may proceed with a written appeal (e-mails are not acceptable) to the Undergraduate Director in Economics, stating the reasons for their appeal. A checklist is provided at: http://economics.uwo.ca/undergraduate/program_counselling/responsibilities_policies.html#appeals.

7. Systematic adjustments of a class grade distribution (either up or down) can occur in Economics courses. The fact that grades have been adjusted is not grounds for an appeal.

8. Note the following add and drop deadlines:

   Deadline to add a second term half course: January 14, 2020
   Deadline to drop a second term half course: March 7, 2020

9. Faculty of Social Science policy states that oversleeping or misreading an exam schedule is NOT grounds
Policy on Tests, Final Exams and on Missed Academic Responsibilities

Students who proceed to write a test or examination must be prepared to accept the mark. Rewriting tests or examinations, or retroactive reweighting of marks, is not permitted. Students must book travel arrangements AFTER final exam dates have been posted; travel is not an acceptable excuse for absence from a final exam.

Students who are temporarily unable to meet academic requirements due to extenuating circumstances can follow Western University procedures to request academic consideration through the following routes:

a) Submit a Self-Reported Absence form if the conditions for submission are met (e.g., only for exams or assessments worth 30% or less of the course mark; not applicable to final exams; maximum 2 self-reported absences per academic year; see link for full list of conditions and info).

If the conditions for submission of a Self-Reported Absence form are not met, then:

b) For medical absences, submit a Student Medical Certificate (SMC) signed by a licensed medical or mental health practitioner along with a request for academic consideration to Academic Counselling in the student’s home Faculty (see link for full info); or

c) For non-medical absences (e.g., religious or compassionate), submit appropriate documentation to Academic Counselling in the student’s home Faculty (see link for full info).

It is strongly recommended that students notify their instructors as soon as possible. University policy is that students must communicate with their instructors no later than 24 hours after the end of the period covered by either the self-reported absence or SMC, or immediately upon their return following a documented absence. Failure to follow University policy and procedures may result in denial of academic accommodation and a grade of zero. Students should also set up an appointment to meet with their instructor as soon as possible. If the instructor is not available, send an email message, copying the Undergraduate Coordinator at econugrd@uwo.ca.

Note: Academic consideration is not normally intended for long-term, recurring absences, an existing disability, or high levels of stress related to academic performance. In such cases, students should consult their academic counsellor. See link for full information.

In all cases, if the documentation submitted to request academic consideration is not acceptable, students will receive a grade of zero for the missed test, exam, or assignment.

For full information about Western University’s policies and procedures for student absences and requests for academic consideration, please visit this link.

Policies Regarding Academic Accommodation

The Faculty of Social Science’s policies regarding academic accommodation is found at http://counselling.ssc.uwo.ca/procedures/having_problems/index.html.

“Academic Rights and Responsibilities” are also outlined in the Western Calendar at
Claiming that “you didn’t know what to do” is not an acceptable excuse for not following the stated procedures.

Policy Regarding Class Attendance

If the instructor deems a student’s class attendance as unsatisfactory, that student may be prohibited from writing the final examination. If there is intent to make use of this University policy, the student will be notified in writing.

Statement on Mental Health and Support Services

Students under emotional/mental distress should visit [http://uwo.ca/health/mental_wellbeing/](http://uwo.ca/health/mental_wellbeing/) for more information and a complete list of resources on how to obtain help.