

ECON 3040 A01/A02: Introduction to Econometrics, Winter 2020

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Office hour: Tuesday, 2:30 – 3:30, Room 646, Fletcher Argue

Course Description

The principal objective of this course is to provide a basic introduction to econometric theory and its application. Much of the emphasis of the course is on the linear multiple regression model, under standard assumptions. The course begins with a review of probability and statistics, and ordinary least squares (OLS).

Required Textbook: [Godwin, R., *Introduction to Econometrics*](#)

Recommended Textbook: Stock, J. H. & Watson M. W., *Introduction to Econometrics 3rd Edition*

Course Website: <http://home.cc.umanitoba.ca/~godwinrt/3040/>

Evaluation

Assignments:	15%
Midterm Test (Feb. 27):	35%
Final Exam:	50%

The midterm test and the final examination will be “closed book/closed notes.” The final examination will cover all of the material presented in the course. Each piece of assessment in the course will be graded on a percentage scale, according to a grading scheme. Solutions to the evaluations will be given in class, if necessary. The percentage marks will then be weighted, as above, into a single numerical score that will be converted to a letter grade as follows:

	50		57		64		72		80		87		93		100
F		D		C		C+		B		B+		A		A+	

Students appealing any term work (including any test, assignments, final exam) whether it be an informal or formal appeal must appeal their term work within 10 working days of receiving their mark. All final grades are subject to departmental approval.

Computer Labs and Assignments

Five classes will be held in a computer lab. In these labs, we will use R (a free open-source project for statistical computing) in order to apply the econometrics we learn in class. The assignments will be based on these labs, each assignment will be posted the day of the lab, and due within one week.

Notes about evaluation

- **A missed test or assignment will result in a mark of zero**, unless you have valid documentation supporting a medical or compassionate reason.
- **All assignments must be completed independently.**
- Mar. 18 is the last day for Voluntary Withdrawal from courses.
- Class attendance is mandatory, but will not constitute any portion of your grade.

Academic Integrity

All assignments must be completed independently.

Students should acquaint themselves with the University's policy on plagiarism, cheating, exam personation, ("Personation at Examinations" (Section 5.2.9) and "Plagiarism and Cheating" (Section 8.1)) and duplicate submission by reading documentation provided at the Arts Student Resources web site at <http://www.umanitoba.ca/faculties/arts/student/index.html>. Ignorance of the regulations and policies regarding academic integrity is not a valid excuse for violating them.

Classroom Conduct

Please be mindful of the other students around you. Any conduct that is deemed to be disruptive to a learning environment will not be tolerated. This includes cell phone, tablet, and computer use within the classroom.

Tentative Course Outline

- Review of Probability
- Review of Statistics
- Linear Regression with One Regressor
- Hypothesis Tests
- Linear Regression with Multiple Regressors
- Hypothesis Tests in Multiple Regression
- Nonlinear Regression Functions
- Either Instrumental Variables Regression or OLS in Matrix form

Student Accessibility Services

Students with disabilities should contact Student Accessibility Services to facilitate the implementation of accommodations, and meet with me to discuss the accommodations recommended by Student Accessibility Services.

Regulations Regarding the Retention and Disposal of Term Work

Information regarding the breakdown of grades assigned to a student in a given course (i.e., grades assigned for term work, class participation, final examination, etc.) must be retained by the instructor and/or the respective department for three years following the end of term in which the course was taken. No student will be permitted to submit term work for assessment to the instructor (and term work should not be returned to students) by any means which allows unrestricted and unauthorized public access to the term work. For example, term papers, term tests or other written assignments should not be received or returned from a box outside the instructor's office door, but a student could provide a self-addressed stamped envelope for return of the term work. Unreturned term work must be kept in a secure and confidential department area for a minimum of four (4) months following the end of the course and until destroyed by confidential measures. The Final day of the University's Final Examination period each term is considered as the last day of the term. Instructors shall include on their course outlines a statement to the effect that unreturned term work will become the property of the Faculty of Arts and will be subject to confidential destruction.

Policies and Resources

For a list of academic supports, a statement regarding mental health that includes referral information to resources and student supports, a notice to respect copyright, and information on procedures and supplemental regulations, please see:

<http://home.cc.umanitoba.ca/~godwinrt/3040/policiesandresources.pdf>