ECON 3040 – Intro to Econometrics

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).

Recommended Textbook

Introduction to Econometrics, 3rd Edition Update, by Stock and Watson.

Course Website

Course resources (including **lecture notes**) will be available through a website. You should also check the site regularly for announcements. The course website can be accessed at:

http://home.cc.umanitoba.ca/~godwinrt/3040/

Evaluation

Assignments:	**15%**
Mid-Term Test (**Feb. 25**):	**35%**
Final Exam:	**50%**

The mid-term tests 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. These 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+	|

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.** Similarity between assignments is considered a violation of academic integrity.
- 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
- Instrumental Variables Regression

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.