

CARLETON UNIVERSITY  
Department of Economics

ECON 2220 E Introductory Econometrics

Course Outline

Instructor: Simon Power  
Office: B853 LA  
Phone: 520-2600 x3764  
Email: [simon.power@carleton.ca](mailto:simon.power@carleton.ca)  
Office Hours: TBA  
TA: TBA

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Welcome to Introductory Econometrics!

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Students registered in the course may take notes and make copies of course materials for their own educational use only. Students are not permitted to reproduce or distribute lecture notes and course materials publicly for commercial or non-commercial purposes without express written consent from the copyright holder(s)."

Prerequisites

The prerequisites for this course are ECON 2210 (or equivalent) with a grade of C- or higher, and ECON/MATH 1402 (or equivalent) with a grade of C- or higher, as outlined in the 2021-2022 Undergraduate Calendar. Students who believe that they have taken a similar background course or courses from another university must provide appropriate documentation to the Department of Economics Undergraduate Administrator, Renee Lortie [renee.lortie@carleton.ca](mailto:renee.lortie@carleton.ca)

Please note that a grade of C+ or higher in this course is required to qualify for ECON 3900, ECON 3920, ECON 4002, and ECON 4706. DEF(erred final grade) status at the end of this course precludes (continued) registration in any other course for which the former is a prerequisite.

Introduction

This course builds on the material covered in ECON 2210. Topics include correlation, simple and multiple linear regression, and an introduction to statistical computing using an econometrics

package. The emphasis is on understanding appropriate methods and their properties, as distinct from their formal theoretical development. Empirical applications.

Precludes additional credit for ECON 2200 (no longer offered), ECON 2202 (no longer offered), STAT 2509, and STAT 2607.

### Organization

The class will be completely online. Synchronous 80-minute Zoom lectures will be held at 10:05 a.m. on Mondays and Wednesdays. (These lectures will be recorded and later available on Brightspace.) In addition, a synchronous 80-minute tutorial session will be held at 1:05 p.m. on Wednesdays. (These tutorials will be recorded and later available on Brightspace.) The tutorial sessions will be used for additional coverage of important course material, together with assignment-related activities. NOTE: Students are not required to have webcams.

There will be four (4) required assignments and a final exam. The final exam will be scheduled by Examination Services during the regular final examinations period (December 11-23).

Please note that Brightspace and the Carleton email system will be used extensively as a means of communication with students. Therefore, students are strongly advised to access Brightspace and to check their Carleton email at regular intervals in order to check for new information. To access Brightspace and the Carleton email system, students require a MyCarletonOne account. For questions about MyCarletonOne accounts, students should access [carleton.ca/its/get-started/](http://carleton.ca/its/get-started/) (and then click on either New Students or New Grad Students, as appropriate) or contact the ITS Service Desk

### Covid-19 Pandemic Measures

Although this class will be completely online, please be aware of and abide by the following general Carleton Covid-19 pandemic measures:

All members of the Carleton community are required to follow COVID-19 prevention measures and all mandatory public health requirements (e.g. wearing a mask, physical distancing, hand hygiene, respiratory and cough etiquette) and [mandatory self-screening](#) prior to coming to campus daily.

If you feel ill or exhibit COVID-19 symptoms while on campus or in class, please leave campus immediately, self-isolate, and complete the mandatory [symptom reporting tool](#). For purposes of contact tracing, attendance will be taken in all classes and labs. Participants can check in using posted QR codes through the cuScreen platform where provided. Students who do not have a smartphone will be required to complete a paper process as indicated on the [COVID-19 website](#).

All members of the Carleton community are required to follow guidelines regarding safe movement and seating on campus (e.g. directional arrows, designated entrances and exits, designated seats that maintain physical distancing). In order to avoid congestion, allow all previous occupants to fully vacate a classroom before entering. No food or drinks are permitted in any classrooms or labs.

For the most recent information about Carleton's COVID-19 response and required measures, please see the [University's COVID-19 webpage](#) and review the [Frequently Asked Questions \(FAQs\)](#). Should you have additional questions after reviewing, please contact [covidinfo@carleton.ca](mailto:covidinfo@carleton.ca)

Please note that failure to comply with University policies and mandatory public health requirements, and endangering the safety of others are considered misconduct under the [Student Rights and Responsibilities Policy](#). Failure to comply with Carleton's COVID-19 procedures may lead to supplementary action involving Campus Safety and/or Student Affairs.

### Academic Integrity

Please ensure that you are familiar with and comply with the Carleton University Academic Integrity Policy:

<https://carleton.ca/secretariat/wp-content/uploads/Academic-Integrity-Policy-2021.pdf>

### Assignments

Assignments will be posted on cuLearn and will be submitted through cuLearn according to the following schedule:

	<u>Posted</u>	<u>Due</u>
Assignment 1	September 29	October 13
Assignment 2	October 20	November 10
Assignment 3	November 10	November 24
Assignment 4	November 24	December 8

Students may wish to work together on assignment material, BUT each student MUST write up their own assignments INDEPENDENTLY. For further information on recognizing and avoiding plagiarism, see "Pammett on Plagiarism and Paraphrasing" at

[carleton.ca/economics/course/writing-preliminaries](http://carleton.ca/economics/course/writing-preliminaries)

### Evaluation

The final % grade for this course will be calculated as follows:

Assignments	40% (4 assignments equally weighted)
Final Examination	60%

This % grade will then be converted into the alphabetical grade system using the standard equivalences, as outlined in Section 5.4 of the Academic Regulations of the University in the 2021-2022 Undergraduate Calendar.

In the event that one or more assignments are not submitted, the weight of the missed assignment(s) will not be transferred to the final examination without a documented and compelling reason. In place of a doctor's note or medical certificate, students are advised to complete the self-declaration form, which is available on the Registrar's Office website <https://carleton.ca/registrar/wp-content/uploads/self-declaration.pdf>, in order to request academic accommodation.

Students who do not write the final examination because of illness or other circumstances beyond their control may apply to write a deferred final examination. In order to write a deferred final examination, students must contact the Registrar's Office. (For further details, see Section 4.3 of the Academic Regulations of the University in the 2021-2022 Undergraduate Calendar.) In the event that a student writes a deferred examination, the deferred examination will carry the same weight as the final examination in determining the course grade. Needless to say, any deferred examination will not be identical to the original final examination.

Finally, please note that: "Standing in a course is determined by the course instructor subject to the approval of the Faculty Dean. This means that grades submitted by an instructor may be subject to revision. No grades are final until they have been approved by the Dean."

### Requests for Academic Accommodation

#### **Pregnancy obligation**

Please contact your instructor with any requests for academic accommodation during the first two weeks of class, or as soon as possible after the need for accommodation is known to exist. For more details, visit the Equity Services website: [carleton.ca/equity/wp-content/uploads/Student-Guide-to-Academic-Accommodation.pdf](https://carleton.ca/equity/wp-content/uploads/Student-Guide-to-Academic-Accommodation.pdf)

#### **Religious obligation**

Please contact your instructor with any requests for academic accommodation during the first two weeks of class, or as soon as possible after the need for accommodation is known to exist. For more details, visit the Equity Services website: [carleton.ca/equity/wp-content/uploads/Student-Guide-to-Academic-Accommodation.pdf](https://carleton.ca/equity/wp-content/uploads/Student-Guide-to-Academic-Accommodation.pdf)

#### **Academic Accommodations for Students with Disabilities**

If you have a documented disability requiring academic accommodations in this course, please contact the Paul Menton Centre for Students with Disabilities (PMC) at 613-520-6608 or [pmc@carleton.ca](mailto:pmc@carleton.ca) for a formal evaluation or contact your PMC coordinator to send your instructor your Letter of Accommodation at the beginning of the term. You must also contact the PMC no later than two weeks before the first in-class scheduled test or exam requiring accommodation (if applicable). After requesting accommodation from PMC, contact your instructor as soon as possible to ensure accommodation arrangements are made. For more details, visit the Paul Menton Centre website [carleton.ca/pmc](https://carleton.ca/pmc)

#### **Survivors of Sexual Violence**

As a community, Carleton University is committed to maintaining a positive learning, working and living environment where sexual violence will not be tolerated, and is survivors are supported through academic accommodations as per Carleton's Sexual Violence Policy. For more information about the services available at the university and to obtain information about sexual violence and/or support, visit: [carleton.ca/sexual-violence-support](https://carleton.ca/sexual-violence-support)

#### **Accommodation for Student Activities**

Carleton University recognizes the substantial benefits, both to the individual student and for the

university, that result from a student participating in activities beyond the classroom experience. Reasonable accommodation must be provided to students who compete or perform at the national or international level. Please contact your instructor with any requests for academic accommodation during the first two weeks of class, or as soon as possible after the need for accommodation is known to exist. See also <https://carleton.ca/senate/wp-content/uploads/Accommodation-for-Student-Activities-1.pdf>

### Academic Assistance

Students should be aware of and feel free to take advantage of the various services offered through the Centre for Student Academic Support (CSAS) <https://carleton.ca/csas/>

### Required Textbook

Studenmund, A.H. (2017), Using Econometrics (7<sup>th</sup> Edition). Boston, MA: Pearson.

Please note that this textbook can be obtained through the Carleton University bookstore <https://www.bkstr.com/carletonstore/shop/textbooks-and-course-materials>

### Computer Package

The use of the STATA econometrics computer package will be an integral part of this course.

Personal copies of STATA will be available for download under Carleton's STATA site-licence. Details will be provided in due course.

STATA can also be accessed through the Carleton student computer networks.

### Course Content

1. Introduction and Overview, Studenmund - Ch. 1.
2. Ordinary Least Squares, Studenmund - Ch. 2.
3. Learning to Use Regression Analysis, Studenmund - Ch. 3.
4. The Classical Model, Studenmund - Ch. 4.
5. Hypothesis Testing and Statistical Inference, Studenmund - Ch. 5.
6. Specification: Choosing the Independent Variables, Studenmund - Ch. 6.
7. Specification: Choosing a Functional Form, Studenmund - Ch. 7.
8. Multicollinearity, Studenmund - Ch. 8.
9. Serial Correlation, Studenmund - Ch. 9.
10. Heteroskedasticity, Studenmund - Ch. 10.
11. Running Your Own Regression Project, Studenmund - Ch. 11.

IF YOU HAVE PROBLEMS WITH THIS COURSE, PLEASE LET ME KNOW!

IF I DON'T KNOW THAT YOU HAVE PROBLEMS, I CAN'T FIX THEM!