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Prerequisites
The prerequisites for this course are ECON 2210 (or equivalent) with a grade of C+ or higher, and ECON 2220 (or equivalent) with a grade of C+ or higher, as outlined in the 2017-2018 Undergraduate Calendar. Students who believe they have taken a similar background course or courses from another university must provide appropriate documentation to the Department of Economics Undergraduate Administrator, Amanda Wright (LA C875).

Introduction
This course provides an introduction to the field of econometrics. More specifically, it focuses on the classical normal linear regression model. Topics to be covered include: estimation methods, hypothesis testing, and the problems of multicollinearity, heteroskedasticity, and autocorrelation.

ECON 4706 precludes additional credit for ECON 3706.

Organization
The class will meet once a week at 8:35 a.m. on Mondays for a 2 hour and 50 minute lecture with a short intermission. In addition, a 1 hour and 20 minute tutorial session has been scheduled for Tuesdays at 4:05 p.m. The tutorial sessions will be used for additional coverage of important
course material, together with assignment-related activities. There will be four (4) required assignments and a final exam. The final exam will be scheduled by Examination Services during the regular final examination period (December 10-22). Note that the last scheduled class for this course will be held on Friday, December 8. (Classes held on Friday, December 8 will follow a Monday schedule.)

cuLearn and the Carleton email system will be used extensively as a means of communication with students. Therefore, students are strongly advised to access cuLearn and check their Carleton email at regular intervals in order to check for new information. To access cuLearn and the Carleton email system, students require a MyCarletonOne account. For questions about MyCarletonOne accounts, students should access 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 (4th Floor, MacOdrum Library, telephone: 613-520-3700).

**Academic Integrity**
Please ensure that you are familiar with and comply with the Carleton University Academic Regulations as they apply to Academic Integrity: http://calendar.carleton.ca/undergrad/regulations/academicregulationsoftheuniversity/academicintegrity/

**Assignments**
Assignments will be posted on cuLearn and will be due in class according to the following schedule:

| Assignment #1 | September 25 | October 16 |
| Assignment #2 | October 30 | November 13 |
| Assignment #3 | November 13 | November 27 |
| Assignment #4 | November 27 | December 8 |

Students may wish to work together on assignment material, BUT each student MUST write up their own assignments INDEPENDENTLY. In this connection, please be sure to read Section 14.3 of the Academic Regulations of the University in the 2017-2018 Undergraduate Calendar, especially with regard to plagiarism and unauthorized cooperation and collaboration. For further information on recognizing and avoiding plagiarism, see “Pammett on Plagiarism and Paraphrasing” at www.carleton.ca/economics/course/writing-preliminaries

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

- Assignments 40% (4 assignments each worth 10%)
- Final Examination 60%

This % grade will then be converted into the alphabetical grade system using the standard equivalences, as outlined in Section 2.3 of the Academic Regulations of the University in the 2017-2018 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.

Students who do not write/attend the final examination because of illness or other circumstances beyond their control may apply to write a deferred examination. In order to write a deferred examination, students must contact the Registrar’s Office. (For further details, see Section 2.5 of the Academic Regulations of the University in the 2017-2018 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.

Also, course grades may be scaled upwards or downwards in a rank-preserving manner in order to better fit the relevant departmental distributional norm. 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.”

**Academic Accommodation**

You may need special arrangements to meet your academic obligations during the term because of disability, pregnancy or religious obligations. Please review the course outline promptly and write to me 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.

Students with disabilities requiring academic accommodations in this course must register with the Paul Menton Centre for Students with Disabilities (PMC) for a formal evaluation of disability-related needs. Documented disabilities could include but are not limited to mobility/physical impairments, specific Learning Disabilities (LD), psychiatric/psychological disabilities, sensory disabilities, Attention Deficit Hyperactivity Disorder (ADHD), and chronic medical conditions. Registered PMC students are required to contact the PMC, 613-520-6608, every term to ensure that your Instructor receives your Letter of Accommodation, no later than two weeks before the first assignment is due or the first in-class test/midterm requiring accommodations. If you require accommodations for your formally scheduled exam(s) in this course, please submit your request for accommodations to PMC by Nov 10, 2017 for the Fall 2017 term.

You can visit the Equity Services website to view the policies and to obtain more detailed information on academic accommodation at [www.carleton.ca/equity/accommodation](http://www.carleton.ca/equity/accommodation)

**Academic Assistance**

Students should be aware of and feel free to take advantage of the services of the Writing Tutorial Service (4th Floor, MacOdrum Library) and the Student Academic Success Centre (TB 302).

**Textbook**

The required textbook for this course is:

An additional textbook that students may find useful is:


The Kennedy book is really a “companion” to the study of econometrics rather than a textbook per se. It provides alternative and/or complementary discussions of all the topics treated in the course as well as a bridge to the econometrics literature. It would be particularly useful for students intending to take the sequel to this course, ECON 4707 Econometrics II, and/or students intending to continue on to graduate study in economics.

**Computer Package**

An integral part of this course will be the use of the SHAZAM (Professional Edition) econometrics computer package.

Personal copies of SHAZAM for IBM-compatible PCs will be available for download under Carleton’s SHAZAM site-licence. Details will be provided in class.

SHAZAM will also be available for use through the Carleton student computer networks.

The SHAZAM Reference Manual is available on-line.

**Course Content**

1. Introduction and Statistical Review, Gujarati - Introduction, Ch.1, and Appendix A.
2. Two-Variable Regression Model: Basics, Gujarati - Ch. 2.
3. Two-Variable Regression Model: Ordinary Least Squares Estimation, Gujarati - Ch. 3.
4. Two-Variable Regression Model: Normality Assumption, Gujarati - Ch. 4.
5. Two-Variable Regression Model: Inference, Gujarati - Ch. 5.
6. Two-Variable Regression Model: Extensions, Gujarati - Ch. 6.
7. Multiple Regression Model: Estimation, Gujarati - Ch. 7.
8. Multiple Regression Model: Inference, Gujarati - Ch. 8.
9. Multicollinearity, Gujarati - Ch. 10.
10. Heteroskedasticity, Gujarati - Ch. 11.
11. Autocorrelation, Gujarati - Ch. 12.

**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!**