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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 2220 (or equivalent) with a grade of C+ or higher, as outlined in the 2018-2019 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
An introduction to econometric theory and analysis of the classical normal linear regression model. Topics include estimation methods, hypothesis testing, multicollinearity, indicator variables, heteroskedasticiity, and an introduction to time-series methods.

ECON 4706 precludes additional credit for ECON 3706.

Organization
The class will meet twice a week at 8:35 a.m. on Tuesdays and Thursdays for a 1 hour and 20 minute lecture. In addition, a 1 hour and 20 minute tutorial session has been scheduled for Mondays at 8:35 a.m. (Please note that there will be no tutorial session on Monday, October 8,
due to the Thanksgiving holiday.) The tutorial sessions will be used for additional coverage of important course material, including the use of the STATA software package, 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 9-21).

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 carleton.ca/its/get-started/ (and then click on either New Students or New Grad Students, as appropriate) or contact the ITS Service Desk https://carleton.ca/its/contact/

Academic Integrity
Please ensure that you are familiar with and comply with the Carleton University Academic Regulations as they apply to Academic Integrity: 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 27 | October 11 |
| Assignment #2   | October 18   | November 8 |
| Assignment #3   | November 8   | November 22|
| Assignment #4   | November 22  | December 6 |

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 2018-2019 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 carleton.ca/economics/course/writing-preliminaries

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

<table>
<thead>
<tr>
<th>Assignment</th>
<th>% Grade</th>
</tr>
</thead>
<tbody>
<tr>
<td>Assignments</td>
<td>40%     (4 assignments each worth 10%)</td>
</tr>
<tr>
<td>Final Examination</td>
<td>60%</td>
</tr>
</tbody>
</table>

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 2018-2019 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 2018-2019 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

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

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 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, meet with your instructor as soon as possible to ensure accommodation arrangements are made. carleton.ca/pmc If you require accommodations for your formally scheduled exam(s) in this course, please submit your request for accommodations to PMC by Nov 9, 2018 for the Fall 2018 term.

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

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. https://carleton.ca/senate/wp-content/uploads/Accommodation-for-Student-Activities-1.pdf

For more information on academic accommodation, please contact the departmental administrator or visit: students.carleton.ca/course-outline

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/

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 an econometrics 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, and/or students intending to continue on to graduate study in economics.

Computer Package
Use of the STATA software 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 class. Access to STATA will also be available through the Carleton student computer networks.

Course Content

1. Introduction and Statistical Review, Dougherty – Introduction and Review.
2. Simple Regression Analysis, Dougherty – Ch. 1.
3. Properties of the Regression Coefficients and Hypothesis Testing, Dougherty – Ch. 2.
4. Multiple Regression Analysis, Dougherty – Ch. 3.
5. Nonlinear Models and Transformations of Variables, Dougherty – Ch. 4.
6. Dummy Variables, Dougherty – Ch. 5.
7. Specification of Regression Variables, Dougherty – Ch. 6.
8. Heteroskedasticity, Dougherty – Ch. 7.
9. Autocorrelation, Dougherty – Section 11.1, 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!