Brief Course Outline

Course Title: **Intermediate Econometrics II**

Course Number and Section: ECONOMIC 2223B 552

Instructor Name(s): Michael Kottelenberg

Instructor Email(s): mkottele@uwo.ca

Disclaimer: Information in the brief course outline is subject to change. The syllabus posted on OWL is the official and authoritative source of information for the course.

Course Description:

An introductory course in regression analysis which covers: multivariate probability distributions; the classical linear regression model; heteroskedasticity; autocorrelation; introduction to time series; unit roots and cointegration; dynamic linear models; diagnostic testing; instrumental variables; nonlinearities and limited dependent variables.

Learning Outcomes:

- Use regression models to analyze economic relationships
- Interpret regression coefficients and know when they can inform about causal relationships
- Understand assumptions of the linear model and how they can be relaxed
- Answer basic statistical questions using statistical software

Textbooks and Course Materials:

Stock and Watson. Introduction to Econometrics, 4th Edition, Pearson, 2020.

Methods Of Evaluation:

Assignment	Due Date mm/dd/yy	Weight - %
Assignment 1	Jan, 2024	6.25
Assignment 2	Feb, 2024	6.25
Assignment 3	March, 2024	6.25
Assignment 4	April, 2024	6.25
Midterm	Feb, 2024	30
Final	April 13-30, 2024	45