Huron AT WESTERN

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 - %
4 Assignments		20
Midterm	02/12/25	35
Exam		45

In solidarity with the Anishinaabe, Haudenosaunee, Lūnaapéewak, and Chonnonton peoples on whose traditional treaty and unceded territories this course is shared.

Tuesday, December 3, 2024