

## Brief Course Outline

**Course Title:** **Intermediate Econometrics II**

**Course Number and Section**

ECONOMIC

2223B 551

**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 Brightspace 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: one outcome per entry**

- 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. (Not Required)  
Textbook Cost:

Online version: \$89.94

Print: \$175.99

### **Methods of Evaluation: one assignment per entry**

Assignment	Due Date mm/dd/yy	Weight - %
5 Assignments		20
Midterm Test	02/10/2026	35
Final Exam		45

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

Thursday, December 18, 2025

# Huron Brief Course Outline

For Textbooks and Course Materials (below), you are required to include the cost of each textbook or other learning material.

Note whether there are any restrictions that would prevent a student from using a second-hand copy. Here is some suggested text:

- Required textbook: [author, title, edition, publisher, date]. Cost: [insert amount].
  - Or include the weblink of the textbook's publisher site that includes the cost information.
- Students need to purchase this edition. Second-hand or older editions will not be sufficient.
- OR Students are welcome to purchase second-hand or earlier editions of this textbook.
- This course has an optional field trip that costs [insert amount].
- This course has a required field component that costs [insert amount].