ECON 468: Econometrics 1 (Honours)

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Office Hours: W & Th: 10:30-11:30 (LEA 532)

Lecture Time: W & F: 1:05-2:25

Location: ENGMD 280

TA: Julia Koh

Description:

ECON 468 is the undergraduate Honours course in econometrics. The students are required to take ECON 257 D1/D2 prior to taking ECON 468. My main objective in this course is to introduce the fundamental ideas in econometric analysis using simple linear models. We can go quite far taking this route. Simple extensions to nonlinearity will be covered, but not emphasized. Data analysis can be performed using any software. However, if you may find it useful to learn STATA for this purpose.

Textbook:

The required textbook for the class is "Introduction to Econometrics" (4th edition) by James H. Stock and Mark W. Watson. I would encourage you to read Chapters 1-3 on your own. Chapters 2 and 3 contain materials that you should know from ECON 257. During the semester, we will cover Chapters 4-13.

Evaluation:

Your grade will be based on your performance in homework assignments (10%), one in-class midterm exam (25%), one group project (25%) and one final exam (40%). Couple of points to remember:

- You can work in groups for your assignments but you must turn in your answers individually. I know that the solutions to the textbook problems are available online. However, I would still strongly encourage you to solve those problems (particularly those assigned for homework) on your own. Many of these problems will also be a good opportunity for you to get familiar with the popular statistical software STATA.
- The midterm and final exams are closed book, closed note; and you are not allowed any crib sheet during exam.
- For the project, you need to form groups of size 3-4. You need to inform me of your group composition and your topic for research as soon as possible. It will be great if you also update me semi-regularly on your progress on this research project. There will be short presentations of

the project output by students toward the end of the semester and you are also expected to submit the project report around that time. More details will be provided in class.

McGill Policy Statements:

Academic Integrity:

 "McGill University values academic integrity. Therefore, all students must understand the meaning and consequences of cheating, plagiarism and other academic offences under the Code of Student Conduct and Disciplinary Procedures" (see www.mcgill.ca/students/srr/honest/ for more information). *(Approved by Senate on 29 January 2003)*

Language of Submission :

"In accord with McGill University's Charter of Students' Rights, students in this course have the right to submit in English or in French any written work that is to be graded." *(Approved by Senate on 21 January 2009)*