

Huron University College
Department of Economics
Econ 2222A– Intermediate Econometrics I
Fall 2019
Classroom: V210
Time: Thursdays 8:30-11:30 am

Instructor: Dr. Mahdiyeh Entezarkheir

Office: v122

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Phone: 519-438-7224 ext217

Instructor's Office Hours: Thursdays 11:30 to 12:30. To avoid any delay during office hours, please send me an email to book a spot. If this timing is not conducive to your schedule, please feel free to email me so that we can set up an appointment.

Course Webpage:

<https://owl.uwo.ca/portal>

Please check announcements of the course in the above address regularly.

Course Objectives

The objective of this course is familiarizing students with descriptive statistics, probability, confidence intervals, tests of hypotheses, and simple and multiple linear regression. Concepts will be explained using examples and problems. There is a large amount of material to cover in this course. I will attempt my best to cover as much as the limited time will permit.

Course Method

This course is designed to introduce students to statistical and econometrics methods needed in economics. We begin the term with some introduction to data in statistics. We proceed with explaining descriptive statistics such as mode and median. Then, we will move to an introduction on probability and probability distributions. Sampling, confidence intervals, hypothesis testing, simple and multiple regressions, and more advanced topics on regression analysis such as heteroskedasticity will also be covered in this course conditional on the amount of time that we have. In order to help students to develop analytical and quantitative skills to handle economic problems with data analysis, a considerable amount of practice questions will be solve during each lecture.

Prerequisites

Elementary algebra and calculus, Economics 1021A/B and 1022A/B, or Economics 1020, 0.5 from Mathematics 1225A/B, Calculus 1000A/B, 1100A/B, and 0.5 from Mathematics 1229A/B, Calculus 1301A/B, 1501A/B, the former Linear Algebra 1600A/B; or the former Mathematics 030.

Completion

The final grade is a weighted average of the following components:

- Midterm, 35% [Thursday, **October 24**, during class time]
- Group assignment 25% (Details will be specified in class)
- Final exam, 40%
- Group bonus Pop-Quiz (on Top of 100%)

I report the highest of Mark A and Mark B at the end of the term.

Mark A=35% Midterm+25% Assignment+40% Final+bonus quiz

Mark B=25% Midterm+25% Assignment+50% Final+bonus quiz

-Assignment (25%)

- Assignments are group assignments.
- Number of students in each group will be decided in class.
- I will group students in alphabetical orders, and I will announce groups on Owl.
- If a student would like to change his or her group and join another group, that student needs to get into a mutual agreement with a student in the other group. Then, both students should email me about their group change. Instructor will not do the negotiations.
- **Any group change must be done by September 26 by the end of class time. Changes after this time are not allowed.**
- If a student in a group does not participate, it is the duty of the rest of the group to inform the instructor. How?
 - A student who feels a groupmate is shirking should send an email to that student, **cc me (prof.mahdiyeh@gmail.com)** in that email, and explain the problem to that student **at least a week** before the due date of the assignment.
 - I will also contact that student, and if I am convinced that the suggested student is indeed shirking, I will give that student zero on that assignment.
 - I do not accept any complaint from groupmates after the assignment is submitted.
- Each group will solve the assignment and hand in only one copy, which is typed (not hand-written) and stapled, on the due date of the assignment right in the beginning of the class. Any graph in the assignment can be plotted by hand.
- Late or missed assignment submission for a group results in mark of zero.
- **Duplicate** submission of an assignment will result in the mark of zero for the whole group as it is a waste of time for me.
- Each assignment will be solved in class on the due date. Thus, a late assignment does not make sense.
- **No answer key for assignments** will be posted on-line. It will be solved on the board. Please be in class to get the correct answer.

-Midterm exam (35%)

- Midterm is based on the lectures which will be specified by the instructor.
- The format of the exam will be explained in the class.
- Any complaint on the midterm mark should be done within **15** days from the day that midterm marks are announced. No complaint on the midterm mark will be considered after this date or after final exam. Any student that submits a test for remarking should

understand that their grade may improve, remain unchanged or perhaps even decrease as a result of the remarking process.

- **No make-up tests will be provided, if a student is absent.** For Academic Accommodation for Medical/Non-Medical Grounds please refer to the appendix that follows this outline. In case a proper documentation is not provided in a timely manner, the student receives no grade on the test and his/her final grade will be computed in accordance with the specified assessment above.
- If a proper documentation is provided, **the grade of the missed test will be prorated to the final exam of the course.**

-Final Exam (40%)

- Final exam will be scheduled by the registrar.
- **The final exam will cover all course material for the whole term.**
- The Registrar's Office will send a final grade to each student.

-Bonus Pop-quiz

- There will be pop-quizzes throughout the term in the class time.
- Each quiz is worth of 1%, and it is a bonus mark on top of 100%.
- Depending on the pace of lectures, there will be around 5 to 10 quizzes. Therefore, be in class not to miss these bonus marks. They are usually very helpful.
- If a student comes to the class after the quiz distribution, that student is more than welcome to join the class but he/she cannot take the quiz.
- If for whatever reason a student misses a quiz, even if he or she has a doctor's note, or any other acceptable reason for being absent, that student will miss the pop quiz mark. Remember this is a bonus mark.
- The mark for the pop quiz will not be provided throughout the term. Please do not ask.

Policy on Missed Classes

If you miss a class, you will need to use a tutor.

Textbook

Required: Paul Newbold, William Carlson, and Betty Thorne, Statistics for Business and Economics with Student Solutions & MyStatLab RVP, ISBN: 9781269547666.

- The textbook is available at the BookStore at western
- The textbook is accompanied by a student solution manual and MyStatLab.
- Textbook is required as
 - you should read the chapters in advance.
 - you should read specific pages
 - you should solve specific practice questions from the text.

Sources for Practice Questions

- Examples solved during lectures: I will solve practice questions during lectures as much as time permits.
- Sets of practice questions with their solutions are posted on owl.
- Group assignments during the term.

- Bonus pop-quizzes during the term.
- The student solution manual which is accompanied the textbook: This book contains detailed solutions to all even numbered exercises and applications in the textbook.
- MyStatLab which is bundled by your textbook and contains tutorial exercises which are algorithmically generated for unlimited practice. The code for MyStatLab will be posted in Owl.

Tentative Course Schedule

We are going to cover the following topics during lectures, as much as time permits:

- Descriptive Statistics (Chapters 1, 2)
- Introduction to Probability (Chapter 3)
- Probability Distribution (Chapters 4 and 5)
- Sampling and Sampling Distribution (Chapter 6)
- Intervals (Chapters 7 and 8)
- Hypothesis Testing (Chapters 9 and 10)
- Simple Regression (Chapter 11)
- Multiple Regression (Chapter 12)
- Additional Topics in Regression Analysis (Chapter 13)

Lecture Notes and Practice Questions Solved during Lectures:

- I will post lecture slides (if any) before class on the course webpage for your convenience.
- These are the lecture notes that I base my lectures on, but of course I elaborate on them in the class. These notes are useful for review, but they are not meant to take the place of lectures. Students who rely on notes only, traditionally do not do well on their exams in my courses.
- Additionally, I solve a lot of practice questions during lectures. To get solutions, students need to be present in the lectures. I do not provide answer key to those questions separately. Please do not ask. Answers will be written by the instructor on the board only.
- **Students who are present during lectures and get the written answer of practice questions on the board are more than welcome to ask questions during class and office hours with regards to those solutions. However, if a student was absent, I do not solve the question for the absent student separately during office hours. Thus, absent students should not expect such a service from the instructor.**
- All the materials covered in lectures either on the posted slides or not are in exams.

Communication with the Instructor:

- Please only e-mail the instructor for administrative purposes and please only email to this address:
prof.mahdiveh@gmail.com
- When emailing the instructor, the **subject of the e-mail must contain Econ 2222**. Otherwise, the email will not be considered as I do not know exactly who the sender is.
- I will respond to emails within two business days.
- I answer your course related questions in person during class or office hours to help you understand better and avoid any miscommunications that may happen via email or phone.

Note on Recording Lectures, Taking Pictures, and Using Cell phones:

- Please respect class and your friends and turn off your cell phone during lectures.
- Instructor prohibits recording her lectures and taking pictures from the board or class.

Conduct of Students in Lectures and Office Hours:

The registration at Huron University College implies that registered students have accepted the principals of respect, dignity, and well-being of others. Thus, students are expected to follow a proper behaviour. For more information about rules and regulations of Code of Student Conducts, you may consult with Code of Student Conduct Policy available at <https://www.uwo.ca/univsec/pdf/board/code.pdf>.

Moreover, students should behave in a professional manner that supports the learning environment of others during lectures or office hours. Laptops should be used for classroom purposes only so as not to disrupt the people sitting around. Students should arrive in sufficient time to be seated and ready for the start of the class and remain silent while the professor or another student is speaking. If a student is going to be late, or know that will have to leave class early, he or she should be courteous: sit in an aisle seat and enter and leave quietly.

Appendix to Course Outlines: Academic Policies & Regulations 2019/2020

Prerequisite and Antirequisite Information

Students are responsible for ensuring that they have successfully completed all course prerequisites and that they have not completed any course antirequisites. Unless you have either the requisites for this course or written special permission from your Dean to enrol in it without them, you may be removed from this course and it will be deleted from your record. If you enrol in this course despite having already taken an antirequisite you may be removed from this course and it will be deleted from your record. Removals for these reasons may not be appealed. You will receive no adjustment to your fees in the event that you are dropped from a course for failing to have the necessary prerequisites or for having already taken the antirequisites.

Conduct of Students in Classes, Lectures, and Seminars

Membership in the community of Huron University College and Western University implies acceptance by every student of the principle of respect for the rights, responsibilities, dignity and well-being of others and a readiness to support an environment conducive to the intellectual and personal growth of all who study, work and live within it. Upon registration, students assume the responsibilities that such registration entails. The academic and social privileges granted to each student are conditional upon the fulfillment of these responsibilities.

In the classroom, students are expected to behave in a manner that supports the learning environment of others. Students can avoid any unnecessary disruption of the class by arriving in sufficient time to be seated and ready for the start of the class, by remaining silent while the professor is speaking or another student has the floor, and by taking care of personal needs prior to the start of class. If a student is late, or knows that he/she will have to leave class early, be courteous: sit in an aisle seat and enter and leave quietly.

Please see the Code of Student Conduct at:

www.huronuc.on.ca/sites/default/files/pdfs/Code%20of%20Student%20Conduct.pdf.

Technology

It is not appropriate to use technology (such as, but not limited to, laptops, cell phones) in the classroom for non-classroom activities. Such activity is disruptive and is distracting to other students and to the instructor, and can inhibit learning. Students are expected to respect the classroom environment and to refrain from inappropriate use of technology and other electronic devices in class.

Attendance Regulations for Examinations

A student is entitled to be examined in courses in which registration is maintained, subject to the following limitations:

- 1) A student may be debarred from writing the final examination for failure to maintain satisfactory academic standing throughout the year.
- 2) Any student who, in the opinion of the instructor, is absent too frequently from class or laboratory periods in any course will be reported to the Dean of the Faculty offering the course (after due warning has been given). On the recommendation of the Department concerned, and with the permission of the Dean of that Faculty, the student will be debarred from taking the regular examination in the course. The Dean of the Faculty offering the course will communicate that decision to the Dean of the Faculty of registration.

Short Absences: If you miss a class due to a minor illness or other problems, check your course outline for information regarding attendance requirements and make sure you are not missing a test or assignment. Cover any readings and arrange to borrow notes from a classmate. Contact the course instructor if you have any questions.

Extended Absences: If you have an extended absence, you should contact the course instructor and an Academic Advisor. Your course instructor and Academic Advisor can discuss ways for you to catch up on missed work and arrange academic accommodations, if appropriate and warranted.

It is important to note that the Academic Dean may refuse permission to write the final examination in a course if the student has failed to maintain satisfactory academic standing throughout the year or for too frequent absence from the class or laboratory.

Please see the policy on Attendance Regulations for Examinations here:
https://www.uwo.ca/univsec/pdf/academic_policies/exam/attendance.pdf.

Class Cancellations

In the event of a cancellation of class, every effort will be made to post that information on the OWL class site, is <https://owl.uwo.ca/portal> and on the Huron website at at www.huronuc.on.ca/about/accessibility

Academic Student Support Services

For advice on course selections, degree requirements, and for assistance with requests for medical accommodation, students should email an Academic Advisor in Huron's Student Support Services at huronsss@uwo.ca. An outline of the range of services offered is found on the Huron website at: www.huronuc.ca/student-life-campus/student-services/academic-advising.

Department Chairs and Program Directors and Coordinators are also able to answer questions about their individual programs. Their contact information can be found on the Huron website at: www.huronuc.ca/student-life-campus/art-social-science and at www.huronuc.ca/student-life-campus/management-and-organizational-studies

Adding / Dropping Courses

If you think that you are too far behind to catch up or that your work load is not manageable, you should consult your Academic Advisor. If you consider reducing your workload by dropping one or more courses, this must be done by the appropriate deadlines. Please refer to the Huron website, huronuc.ca/student-life-campus/student-services/academic-advising or review the list of official Sessional

Dates on the Academic Calendar, available here: <http://www.westerncalendar.uwo.ca/SessionalDates.cfm>

You should consult with the course instructor and the Academic Advisor who can help you consider alternatives to dropping one or more courses. Note that dropping a course may affect OSAP and/or Scholarship/Bursary eligibility.

Mental Health & Wellness Support at Huron and at Western

Students who are stressed, emotionally distressed or in mental health crisis please refer to: huronuc.ca/student-life-campus/student-services/health-wellness for a complete list of options about how to obtain help, or email Huronwellness@huron.uwo.ca to access your wellness staff directly. Additional supports for Health and Wellness may be found and accessed at Western through www.uwo.ca/uwocom/mentalhealth/.

Huron is committed to providing a safe, welcoming campus for students, staff and faculty by providing confidential assistance to those who have personal safety concerns. Providing a safe and welcoming campus for students, staff and faculty is one of Huron's top priorities.

The Student Emergency Response Team (SERT) provides medical response to 9-1-1 calls on Main, Brescia and Huron campuses which operates 24 hours a day, 7 days a week during the academic year. SERT is dispatched through the campus community Police Service (CCPS) to any medical emergency on campus at (519) 661-3300. For more information about SERT please visit: sert.uwo.ca/about-sert/about-sert/.

Statement on Academic Integrity

The International Centre for Academic Integrity defines academic integrity as "a commitment, even in the face of adversity, to five fundamental values: honesty, trust, fairness, respect, and responsibility. From these values flow principles of behaviour that enable academic communities to translate ideals to action." (CAI Fundamental Values Project, 1999).

A lack of academic integrity is indicated by such behaviours as the following:

- Cheating on tests;
- Fraudulent submissions online;
- Plagiarism in papers submitted (including failure to cite and piecing together unattributed sources);
- Unauthorized resubmission of course work to a different course;
- Helping someone else cheat;
- Unauthorized collaboration;
- Fabrication of results or sources;
- Purchasing work and representing it as one's own.

Academic Integrity: Importance and Impact

Being at university means engaging with a variety of communities in the pursuit and sharing of knowledge and understanding in ways that are clear, respectful, efficient, and productive. University communities have established norms of academic integrity to ensure responsible, honest, and ethical behavior in the academic work of the university, which is best done when sources of ideas are properly and fully acknowledged and when responsibility for ideas is fully and accurately represented.

In the academic sphere, unacknowledged use of another's work or ideas is not only an offence against the community of scholars and an obstacle to academic productivity. It may also be understood as fraud and may constitute an infringement of legal copyright.

A university is a place for fulfilling one's potential and challenging oneself, and this means rising to challenges rather than finding ways around them. The achievements in an individual's university studies can only be fairly evaluated quantitatively through true and honest representation of the actual learning done by the student. Equity in assessment for all students is ensured through fair representation of the efforts by each.

Acting with integrity at university constitutes a good set of practices for maintaining integrity in later life. Offences against academic integrity are therefore taken very seriously as part of the university's work in preparing students to serve, lead, and innovate in the world at large.

A university degree is a significant investment of an individual's, and the public's, time, energies, and resources in the future, and habits of academic integrity protect that investment by preserving the university's reputation and ensuring public confidence in higher education.

Students found guilty of plagiarism will suffer consequences ranging from a grade reduction to failure in the course to expulsion from the university. In addition, a formal letter documenting the offence will be filed in the Dean's Office, and this record of the offence will be retained in the Dean's Office for the duration of the student's academic career at Huron University College.

Statement on Academic Offences

Scholastic offences are taken seriously and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, as per the Academic Calendar: http://www.westerncalendar.uwo.ca/PolicyPages.cfm?PolicyCategoryID=1&Command=showCategory&SelectedCalendar=Live&ArchiveID=#SubHeading_189 .

Turnitin.com

All required papers may be subject to submission for textual similarity review to the commercial plagiarism detection software under license to the University for a detection of plagiarism. All papers submitted for such checking will be included as source documents in the reference database for the purpose of detecting plagiarism of papers subsequently submitted to the system. Use of the service is subject to the licensing agreement, currently between Western University and Turnitin.com.

Computer-Marked Tests/exams

Computer-marked multiple-choice tests and/or exams may be subject to submission for similarity review by software that will check for unusual coincidences in answer patterns that may indicate cheating.

Clickers

Personal Response Systems ("clickers") may be used in some classes. If clickers are to be used in a class, it is the responsibility of the student to ensure that the device is activated and functional. Students must see their instructor if they have any concerns about whether the clicker is malfunctioning. Students must use only their own clicker. If clicker records are used to compute a portion of the course grade:

- the use of somebody else's clicker in class constitutes a scholastic offence
- the possession of a clicker belonging to another student will be interpreted as an attempt to commit a scholastic offence.

Policy on "Special" Accommodation

Students who require **special** accommodation for tests and/or other course components must make the appropriate arrangements with the Student Development Centre (SDC). Further details concerning policies and procedures may be found at: <http://www.sdc.uwo.ca/ssd/index.html> .

Policy on “Academic” Accommodation - Medical / Non-Medical Grounds

Students who require academic accommodation for tests and/or other course components must make the appropriate arrangements with the Student Development Centre (SDC). Further details concerning policies and procedures may be found at: <http://www.sdc.uwo.ca/ssd/index.html>.

- (a) **Medical Grounds for assignments worth 10% or more of final grade: Go directly to Huron Support Services/ Academic Advising, or email huronsss@uwo.ca .**

University Senate policy, which can be found at, https://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_medical.pdf , requires that all student requests for accommodation on medical grounds for assignments worth 10% or more of the final grade be made directly to the academic advising office of the home faculty (for Huron students, the “home faculty” is Huron), with supporting documentation in the form (minimally) of the Senate-approved Student Medical Certificate found at: https://www.uwo.ca/univsec/pdf/academic_policies/appeals/medicalform.pdf .

The documentation is submitted in confidence and will not be shown to instructors. The advisors will contact the instructor when the medical documentation is received, and will outline the severity and duration of the medical challenge as expressed on the Student Medical Certificate and in any other supporting documentation. The student will be informed that the instructor has been notified of the presence of medical documentation, and will be instructed to work as quickly as possible with the instructor on an agreement for accommodation.

The instructor will not normally deny accommodation where appropriate medical documentation is in place and where the duration it describes aligns with the due date(s) of assignment(s). Before denying a request for accommodation on medical grounds, the instructor will consult with the Dean. The instructor’s decision is appealable to the Dean.

- (b) **Accommodation on Medical Grounds for assignments worth less than 10% of final grade: Consult Instructor Directly**

When seeking accommodation on medical grounds for assignments worth less than 10% of the final course grade, the student should contact the instructor directly. The student need only share broad outlines of the medical situation. The instructor **may** require the student to submit documentation to the academic advisors, in which case she or he will advise the student and inform the academic advisors to expect documentation. The instructor may **not** collect medical documentation. The advisors will contact the instructor when the medical documentation is received, and will outline the severity and duration of the medical challenge as expressed on the Student Medical Certificate and in any other supporting documentation. The student will be informed that the instructor has been notified of the presence of medical documentation, and will be instructed to work as quickly as possible with the instructor on an agreement for accommodation.

The instructor will not normally deny accommodation where appropriate medical documentation is in place and where the duration it describes aligns with the due date(s) of assignment(s). Before denying a

request for accommodation on medical grounds, the instructor will consult with the Dean. The instructor's decision is appealable to the Dean.

(c) Non-Medical Grounds: Consult your Instructor directly.

Where the grounds for seeking accommodation are not medical, the student should contact the instructor directly. Late penalties may apply at the discretion of the instructor. Apart from the exception noted below, academic advisors will not be involved in the process of accommodation for non-medical reasons.

Where a student seeks accommodation on non-medical grounds where confidentiality is a concern, the student should approach an academic advisor with any documentation available. The advisors will contact the instructor after the student's request is received, and will outline the severity and duration of the challenge without breaching confidence. The student will be informed that the instructor has been notified that significant circumstances are affecting or have affected the student's ability to complete work, and the student will be instructed to work as quickly as possible with the instructor on an agreement for accommodation. Before denying a request for accommodation where documentation has been submitted to an academic advisor, the instructor will consult with the Dean. The instructor's decision is appealable to the Dean.

Requests for Academic Consideration Using the Self-Reported Absence Form

The full Policy on Academic Consideration for student Absences – Undergraduate Students in First Entry Programs is available at:

https://www.uwo.ca/univsec/pdf/academic_policies/appeals/Academic_Consideration_for_absences.pdf .

Students who experience an unexpected illness or injury or an extenuating circumstance (48 hours or less) that is sufficiently severe to temporarily render them unable to meet academic requirements (e.g., attending lectures or labs, writing tests or midterm exams, completing and submitting assignments, participating in presentations) should self-declare using the online Self-Reported Absence portal. This option should be used in situations where the student expects to resume academic responsibilities within 48 hours or less.

The following conditions are in place for self-reporting of medical or extenuating circumstances:

- a.** students will be allowed **a maximum of two self-reported absences** between September and April and one self-reported absence between May and August;
- b.** any absences in excess of the number designated in clause a above, regardless of duration, will require students to present a **Student Medical Certificate (SMC)**, signed by a licensed medical or mental health practitioner, detailing the duration and severity of illness, or appropriate documentation supporting extenuating circumstances to the Academic Counselling unit in their Faculty of registration no later than two business days after the date specified for resuming responsibilities. Please see section 4 below for more details.
- c.** The duration of the excused absence will be for a maximum of 48 hours from the time the Self-Reported Absence form is completed through the online portal, or from 8:30 am the following morning if the form is submitted after 4:30 pm;
- d.** The duration of the excused absence will terminate prior to the end of the 48 hour period should the student undertake significant academic responsibilities (write a test, submit a paper)

during that time;

e. The duration of an excused absence will terminate at 8:30 am on the day following the last day of classes each semester regardless of how many days of absence have elapsed;

f. Self-reported absences will not be allowed for scheduled final examinations; for midterm examinations scheduled during the December examination period; or for final lab examinations scheduled during the final week of term;

g. Self-reporting **may not be used** for assessments (e.g. midterm exams, tests, reports, presentations, or essays) worth more than 30% of any given course.

h. students must be in touch with their instructors **no later than 24 hours after the end of the period covered by the Self-Reported Absence form**, to clarify how they will be expected to fulfil the academic expectations they may have missed during the absence.

Important Dates and Directory at Huron and Western

For a current and up-to-date list of important dates and campus directories, please visit:

- Huron – Important Dates: <https://huronuc.ca/important-dates-and-deadlines>
- Western – Academic Calendar & Sessional Dates: <http://www.westerncalendar.uwo.ca/SessionalDates.cfm>
- Huron Directory – Faculty, Staff and Administration: <https://huronuc.ca/index.php/contact/contact-directory>
- Western Directory – Faculty, Staff and Administration: <https://www.uwo.ca/directory.html>