

ECON 468: Econometrics 1 (Honours)

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Office Hours: MW: 3:00-4:00 (LEA 532)

Lecture Time: Tu & Th: 2:35-3:55

Location: WONG 1020

TA: Tianyu He

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" 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 4-16.

Evaluation:

Your grade will be based on your performance in two in-class midterms (25% + 25%), one in-class final exam (25%), and five homework assignments (25%).

The **first midterm** is on **October 19**. This will cover **Chapters 4-9**. We will have two homework assignments on this material to help you prepare for the midterm 1.

The **second midterm** is on **November 16**. This will cover **Chapters 10-13**. We will have two homework assignments on this material to help you prepare for midterm 2.

The **final exam** is going to be schedule during the **exam week**. This will cover **Chapters 14-16**. We will have one homework assignment on this material to help you prepare for the final.

All exams are going to be closed-book. For the homework assignments, you may work as a group. However, each student should turn in their own copy of the solutions for the homework.

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)*