ABIZ 3080 Introduction to Econometrics  
Fall 2019

Lectures: Mondays, Wednesdays or Fridays 9:30 - 10:20 am, 130 Agriculture Building  
Labs: Tuesdays or Thursdays 11:30 am -12:45 pm, 137 Agriculture Buidling  
Class web page: www.umanitoba.ca/umlearn

Instructor  
Dr. Haifeng Chen  
373 Agriculture Building  
chenhf@umanitoba.ca  
Office hours: Tuesdays 10:20 - 11:30 am or by appointment

TA  
Dr. Damla Oz  
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Course Description

The application of statistical tools, especially regression analysis for estimating economic relationships and testing economic hypotheses through the use of spreadsheets and data sets.

Textbook, Readings, and Course Materials  
Required textbook – Principles of Econometrics, 5th Edition by Hill, Griffiths and Lim and associated Excel manual. Both are available electronically; the text is also available in print. A copy of the text will be placed on reserve in the Agriculture library.

Course Technology  
The labs and assignments for the course will require the use of Microsoft Excel.

Course Topics  
Tentative topics that will be covered (we may not have time to cover some of them):  
1. Introduction & Probability Primer  
2. Simple Linear Regression Model  
3. Interval Estimation & Hypothesis Testing  
4. Prediction, Goodness of Fit & Modeling Issues  
5. Multiple Regression Model  
6. Further Inference in the Multiple Regression Model and multicollinearity  
7. Indicator Variables  
8. Heteroskedasticity and Autocorrelation  
9. Time series analysis
Course Objectives

By the end of the course students should be able to:

- Be able to estimate models derived from economic theory and test hypotheses. Support their thoughts using economic principles and statistics.
- Have a thorough understanding of sampling distribution.
- Have a solid understanding of a simple regression including the assumptions and properties of an OLS estimator and be able to conduct hypothesis testing based on the properties of the estimator.
- Understand the properties of an OLS estimator when the standard assumptions are violated and use appropriate methods to draw valid inference on the economic models.

Course website

Class material will be posted on UM Learn (www.umanitoba.ca/umlearn). The page provides announcements, information about the course, handouts, grades, and other pertinent information. I strongly recommend you to check the course website frequently during the semester, especially for announcements prior to class. If you have trouble logging into UM Learn please contact the Information Services & Technology (IST) Service Desk located in 123 Fletcher Argue, by phone at (204) 474-8600, or by e-mail at servicedesk@umanitoba.ca.

Course Format and Requirements

The class will meet for three instructor-guided lectures per week. Teaching methods such as individual and group in-class discussion and individual in-class assignments will be used. To pass the course students are expected to complete the in-class portion as well as homework assignments, a midterm, and a final exam.

Homework Assignments. Due dates will be determined during the term. Homework assignments may be submitted using UM Learn and are due at 11:59 pm on the due date. You may discuss course material with your classmates outside of class but you must submit a separate assignment which must be entirely your own. Late or missed assignments will receive a grade of zero.

Exams. There will be a midterm exam and a final exam. The midterm exam will be halfway through the semester. The final exam will be comprehensive and will take place during the final exam period. Students won’t be allowed to write the final exam at a time other than that prescribed by the University.

Grading

In-class assignments and attendance 15%
Homework assignments 25%
Midterm Exam 30%
Final Exam 30%

Make-Up Policy
There will be NO make-up assignments/exams. Legitimate absences that are appropriately documented will be considered on a case by case basis. Failure to write a scheduled in-class exam without valid documentation will result in a grade of zero. Late or missed homework assignments will also receive a grade of zero.

**Academic Integrity**

All University of Manitoba guidelines for academic honesty apply in this class. Students are expected to do their own assignments and exams. Plagiarism or any other form of cheating in assignments, examinations or term tests is subject to serious academic penalty. A student found guilty of contributing to cheating in examinations or term assignments is also subject to serious academic penalty (see the University of Manitoba’s General Calendar for further details).

**Accommodations for students with disabilities**

I am available to discuss appropriate academic accommodations that may be required for students with disabilities. Requests for academic accommodations are to be made during the first three weeks of the term, except for unusual circumstances, so arrangements can be made. Students are encouraged to register with Student Accessibility Services (SAS - http://umanitoba.ca/student/saa/accessibility) to verify their eligibility for appropriate accommodations. You can contact the SAS office in person at 520 University Centre, by phone at (204) 474-7423, or by email at student_accessibility@umanitoba.ca.

**ROASS Schedule A**

Schedule A of the Responsibilities of Academic Staff with regards to Students (ROASS) provides information on various University policies and resources that are available for students. Schedule A is posted on the course website. It is important that you familiarize yourself with this document.

**Important dates**
<table>
<thead>
<tr>
<th>Date</th>
<th>Event Description</th>
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<tbody>
<tr>
<td>September 2, 2019</td>
<td>Labour Day (University Closed)</td>
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<tr>
<td>September 3, 2019</td>
<td>New Student Orientation Fall Term, Fort Garry Campus</td>
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<td>September 4, 2019</td>
<td>First Day of Classes</td>
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<td>September 6, 2019</td>
<td>Orientation Faculty of Graduate Studies - Bannatyne</td>
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<td>September 17, 2019</td>
<td>Last Date to Drop without Penalty - Fall Term</td>
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<tr>
<td>September 17, 2019</td>
<td>Last Date to Drop without Penalty - Fall/Winter Term classes P</td>
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<tr>
<td>September 18, 2019</td>
<td>Last Date to Add (Register for a courses) - Fall Term classes</td>
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<td>September 18, 2019</td>
<td>Last Date to Add (Register for a courses) - Fall/Winter Term classes</td>
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<tr>
<td>September 18, 2019</td>
<td>Deadline to apply online to graduate for Winter 2020</td>
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<td>October 2, 2019</td>
<td>Fee Payment Deadline</td>
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<td>October 14, 2019</td>
<td>Thanksgiving Day (University Closed)</td>
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<tr>
<td>October 15 - 17, 2019</td>
<td>Convocation Ceremony (Fort Garry Campus)</td>
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<td>November 7, 2019</td>
<td>Convocation Ceremony (Bannatyne Campus)</td>
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<td>November 11, 2019</td>
<td>Remembrance Day (University Closed)</td>
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<td>November 12 - 15, 2019</td>
<td>Fall Term Break</td>
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<td>November 18, 2019</td>
<td>Voluntary Withdrawal (VW) deadline Fall Term classes</td>
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<td>December 2, 2019</td>
<td>Limited Access for Winter Registration expires</td>
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<td>December 6, 2019</td>
<td>Last day of Classes</td>
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<td>December 9 - 20, 2019</td>
<td>Examination and Test Dates</td>
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<td>December 21, 2019 to January 1, 2020</td>
<td>Winter Holiday</td>
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