



ECONOMICS 346 (CRN 21038):
Applied Econometrics II

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BEC 338
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Office Hours:
Thursdays 2:30-3:30
or by appointment

We acknowledge with respect the Lekwungen peoples on whose traditional territory the University of Victoria stands, and the Songhees, Esquimalt and WSÁNEĆ peoples whose historical relationships with the land continue to this day.

OBJECTIVES:

This course provides an extension of the basic practice of econometric analysis. We will focus on the application of econometric methods to practical data analysis problems, with emphasis on gaining an intuitive understanding of econometric analysis, the interpretation of empirical evidence and on developing practical experience applying these principles through the use of a common statistical package (Stata). Topics will include hypothesis testing, panel data, time series, causality, as well as econometric methods applied to a range of empirical problems.

TEACHING AND ASSESSMENT MODALITY:

This course is face to face and all exams are held in person.

COURSE PREREQUISITES/COREQUISITES:

- Complete all of the following
 - Complete all of:
 - [ECON225](#) - Writing for Economists (1.5)
 - Complete 1 of:
 - [ECON345](#) - Applied Econometrics I (1.5)
 - [ECON365](#) - Econometrics Part I (1.5)

EVALUATION:

Evaluation in this course will consist of lab participation, **four** lab assignments, **one** in-class exam, and a comprehensive final exam. Exams will be held according to the exam schedule listed below. The determination of your final grade for the course will be based on your participation in weekly labs (accounting for **10%** of your final grade), lab assignments (equally weighted accounting for **20%**), the midterm accounting for **30%**, and the remaining **40%** will be allocated to the final exam.

TEST SCHEDULE

Midterm Exam:

Thursday, February 26th

Final Exam:

Scheduled By the Registrar

All exams are essential course requirements, meaning, they must be attempted to pass the course. Note that essential course requirements are deferrable. A passing grade on the final exam is required to pass the course. In the event that a passing grade is not achieved on the final exam the course grade will equal the final exam grade.

LABS

Participation: You will be expected to participate in weekly labs. Your lab participation grade will be based on your attendance at labs. Each lab will be equally weighted. You can miss one lab without penalty.

Lab Assignments: Throughout the term you will be required to complete four lab assignments. The dates and details will be communicated throughout the term. You can expect two lab assignments before the midterm and two after. The tentative schedule for lab assignments is as follows: Assignment 1 (week of January 19th), Assignment 2 (week of February 2nd), Assignment 3 (week of March 9th), and Assignment 4 (week of March 24th).

MISSED TESTS AND ASSIGNMENTS

If you miss an exam or cannot submit an assignment at its due date, you may qualify for an academic concession. You are required to indicate the specific grounds on which you are requesting an academic concession and provide a justification. For in-course extensions, please [send me an email containing the linked information](#). In case you miss the final exam, fill in a [request for a deferral](#). I will not respond to informal requests of academic concessions.

GRADES

Course letter grade - numerical score (%) equivalencies used at UVic are:

A+	A	A-	B+	B	B-	C+	C	D	F
90-	85-	80-	77-	73-	70-	65-	60-	50-	0-49
100	89	84	79	76	72	69	64	59	

Note: E grades will not be assigned in this course. A mark below 50% will result in an F. Students should review the University's more detailed [summary of grading](#).

TEXTBOOK

The primary textbook for this course is “Introductory Econometrics: A Modern Approach,” (eighth Edition) by J. Wooldridge. Earlier additions will suffice but page numbers may differ. In addition, journal articles will be used to supplement the text.

BRIGHTSPACE

Brightspace is used extensively for the course. All students are expected to be fully functional with the system. I will be using Brightspace to deliver most of the material for the course. This includes, Syllabus and course information, lecture slides, and some recorded lectures.

LECTURE TOPICS AND READING

I reserve the right to add/delete topics as the course moves along

<u>Topic</u>	<u>Readings</u>
1. Introduction	
2. Review	Chapters 3/5
3. Inference	Chapter 4
4. Specification and Data Issues	Chapter 9
5. Time Series	Chapters 10-12
i. Basic Regression Analysis	Chapter 10
ii. Additional Issues	Chapters 11-12
6. Panel Data Methods	Chapters 13-14
7. Instrumental Variables	Chapter 15
8. Simultaneous Equations	Chapter 16
9. Limited Dependent Variable Models	Chapter 17
10. Empirical Projects	Chapter 19

COURSE POLICIES

Academic Integrity: Academic integrity requires commitment to the values of honesty, trust, fairness, respect, and responsibility. Students are expected to observe the same standards of scholarly integrity as their academic and professional counterparts. A student who is found to have engaged in unethical academic behaviour, including the practices described in the [Policy on Academic Integrity](#) in the University Calendar, is subject to penalty by the University.

The University reserves the right to use a plagiarism software to detect violations of academic integrity.

Attendance: Attendance in lectures is voluntary but highly encouraged. Attendance at labs, while not mandatory, is assigned a grade as outlined above. Students who are absent because of illness, an accident or family affliction should report to me upon your return to class through email.

Appeals: Depending on the nature of your concern, the order in which you should normally try to resolve the matter is:

1. Me, the course instructor

2. the Associate Chair: econasssoc@uvic.ca
3. the Associate Dean of Academic Advising
4. the Senate.

If you're seeking a formal review of an assigned grade, you should also consult the regulations in the academic calendar regarding [review of an assigned grade](#).” I only respond to grading inquiries in writing. You must file your question within 1 week of issuance of your grade and the release of the answer key. Do not approach me after class to discuss grading concerns.

Waitlist Policies:

- Instructors have no discretion to admit waitlisted students or raise the cap on the course.
- Students on the waitlist should discuss with the instructor how to ensure they are not behind with coursework in the event they are admitted.
- Registered students who do not participate as specified in this outline during the first 7 calendar days from the start of the course may be dropped from the course.
- Registered students who decide not to take the course are responsible for dropping the course and are urged to do so promptly out of courtesy toward waitlisted students.
- Waitlist offers cease after the last date for adding courses irrespective of published waitlists.

UNIVERSITY POLICIES

Please note that this course is executed in a manner consistent with the following University statements and policies.

- a. University Calendar - Section "[Information for all students](#)"
- b. [Creating a respectful, inclusive and productive learning environment](#)
- c. [Academic Integrity](#)
- d. [Academic Concession Regulations, Academic Concession and Accommodation](#),
Academic Accommodation – [Policy AC1205](#)
- e. [Accommodation of Religious Observance](#)
- f. [Student Conduct](#)
- g. [Non-academic Student Misconduct](#)
- h. [Accessibility](#)
- i. [Diversity / EDI](#)
- j. [Equity statement](#)
- k. [Sexualized Violence Prevention and Response](#)
- l. Discrimination and Harassment [Policy](#)

Resources for Students:

- a. [Student wellness](#)
- b. [Centre for Accessible Learning](#)
- c. [UVic Learn Anywhere](#). UVic Learn Anywhere is the primary learning resource for students that offers many learning workshops and resources to help students with academics and learning strategies.
- d. [Library](#) resources
- e. Centre for Academic Communication ([CAC](#))

- f. Learning Strategies Program ([LSP](#))
- g. [Academic Advising](#)
- h. Economics Undergraduate Advising: ecadvice@uvic.ca
- i. [Student Awards and Financial Aid](#)
- j. [International Student Advising](#)
- k. Indigenous student services ([ISS](#))
- l. [Student groups and resources](#) including UVic [Ombudsperson](#)

Student Experience of Learning (SEL) Survey: I value your feedback on this course. Towards the end of term, you will have the opportunity to complete a confidential SEL survey regarding your learning experience. The survey is vital to providing feedback to me regarding the course and my teaching, as well as to help the department improve the overall program for students in the future.