

HURON UNIVERSITY COLLEGE

**ECONOMICS 3313E
RESEARCH METHODS**

COURSE OUTLINE

Instructor: Dr. Özden Sungur
Office: Room A215
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Class Schedule: Tuesday at 2:30pm-3:30pm and, Thursday at 3:30pm-5:30pm

Room: W112

Office hours: Tuesday 1:30pm-2:30pm and, Thursday 2:30pm-3:30pm, and by appointment.

Course Description: Economics 3313E is a full-year course designed to cultivate students' technical and quantitative abilities for applied economic research. The first term starts with a review of linear regression techniques and their application to real-world problems. A number of nonlinear regression functions are also discussed. The first part of the course concludes with a discussion of issues pertaining to the assessment of econometric analysis based on multiple regression. The second portion of the course introduces students to further topics in regression analysis such as panel data regression, regression with a binary dependent variable, and instrumental variables regression. Lectures will provide theoretical background on the topics while computer lab classes will focus on application of theory to real-world data using STATA statistical software.

Textbook: Stock, James H. and Mark W. Watson, Introduction to Econometrics, Addison-Wesley, 2007, (hereafter SW). The textbook is available from the U.W.O Bookstore.

Software: STATA statistical software is available for use in Huron Computer Lab. Please note that the software used on University facilities is provided under license agreements with various vendors. Unless explicitly stated otherwise you must assume that all software on all systems is protected by copyright.

Evaluation: Assessment in the course will be based on:

Exam I: Thursday, October 29, 2009 - In class (15%)

Empirical Project I: Details will be provided later in class with a separate distribution.

Proposal due on Thursday, October 15, 2009 (10%)

Written report due on Tuesday, December 8, 2009 (20%)

Exam II: Thursday, March 11, 2010 - In class (20%)

Empirical Project II: Details will be provided later in class with a separate distribution.

Proposal due on Thursday, February 11, 2010 (10%)

Written report due on Thursday, April 8, 2010 (25%)

COURSE OUTLINE:

Linear Regression (SW Chapters 4, 5, 6, 7)

Linear Regression with One Regressor (SW Chapter 4)

Hypothesis Tests and Confidence Intervals:
Linear Regression with a Single Regressor (SW Chapter 5)

Linear Regression with Multiple Regressors (SW Chapter 6)

Hypothesis Tests and Confidence Intervals:
Multiple Regression (SW Chapter 7)

Nonlinear Regression Functions (SW Chapter 8)

Study Evaluation (SW Chapter 9)

Internal and External Validity

Regression with Panel Data (SW Chapter 10)

Panel Data (10.1, 10.2)

Fixed Effects Regression (10.3, 10.5)

Regression with Time Fixed Effects (10.4)

Empirical Applications (10.6)

Regression with a Binary Dependent Variable (SW Chapter 11)

Binary Dependent Variables (11.1)

The Linear Probability Model (11.1)

Probit Regression (11.2)

Logit Regression (11.2)

Estimation and Inference in Probit and Logit Models (11.3)

Empirical Applications (11.4)

Instrumental Variables Regression (SW Chapter 12)

Instrumental Variables Estimator - Single Regressor and Single Instrument (12.1)

General Instrumental Variables Regression Model (12.2)

Instrument Validity (12.3 and 12.5)

Empirical Applications (12.4)

PLEASE NOTE:

I am required to advise you of the following:

PREREQUISITE INFORMATION

Students are responsible for ensuring that they have successfully completed all course prerequisites. Unless you have either the requisites for this course or written special permission from your Dean to enroll in it, you may be removed from this course and it will be deleted from your record. This decision 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.

ACCOMMODATION FOR MEDICAL ILLNESS/NON-MEDICAL GROUNDS

For UWO Policy on Accommodation for Medical Illness and a downloadable SMC see: http://www.uwo.ca/univsec/handbook/appeals/accommodation_medical.pdf
[downloadable Student Medical Certificate (SMC): <https://studentservices.uwo.ca> under the Medical Documentation heading]

Students seeking academic accommodation on medical grounds for any missed tests, exams, participation components and/or assignments worth 10% or more of their final grade must apply to the Academic Counselling office of their home Faculty and provide documentation. Academic accommodation cannot be granted by the instructor or department.

For **non-medical grounds**, the student must submit a request to the instructor in writing prior to the due date of an assignment, and immediately in the case of a test. (Or as soon as possible following a medical emergency) Students are protected under the Official Student Record Information Privacy Policy and so written requests need only include a broad and general explanation of the situation, and the approximate length of time required. At the discretion of the instructor, the granting of extensions and re-scheduled tests may require the student to submit supporting either medical or non-medical documentation to the Academic Counsellor, who will then make the determination as to whether accommodation is warranted.

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, at the following Web site:

http://www.uwo.ca/univsec/handbook/appeals/scholastic_discipline_undergrad.pdf .

PLAGIARISM

Plagiarism is an academic offence and will be treated as such. Students who are in doubt as to the nature of this offence should consult their instructor, Department Chair or the Dean, as well as the Huron University College Statement on Plagiarism, available at the reference desk in the HUC Library and at

<http://www.huronuc.on.ca/pdf/FASSonPlagiarism.pdf> . In addition, students may seek guidance from a variety of current style manuals available at the Reference Desk in the HUC Library. Information about these resources can be found at:

http://www.huronuc.ca/library/research_guides_and_handouts .

All required papers may be subject to submission for textual similarity review to the commercial plagiarism detection software under license to the University for the 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 The University of Western Ontario and Turnitin.com.

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.

TECHNOLOGY

It is not appropriate to use technology (such as, but not limited, to laptops, PDAs, 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.

SUPPORT SERVICES

Students in the Department of Economics requiring academic counseling concerning courses and modules in Economics should see the Chair, Department of Economics: Dr. Brendan Murphy, murphy2@huron.uwo.ca, ext. 246.

Students should contact Debbie Chadwick or Kent Robinson, Academic Counsellor on other academic matters. See the Academic Counselling website for information on services offered:

http://www.huronuc.on.ca/faculty_arts_social_science/academic_services_centre/academic_counselling_contact_and_services/