



**Econ2223A 570
Econometrics II
Summer 2026**

Instructor: Kristin Denniston
Email: kdennist@uwo.ca

Course Information

Mode of Instruction: Online Synchronous

Calendar Description:

An introductory course in regression analysis which covers: multivariate probability distributions; the classical linear regression model; heteroskedasticity; autocorrelation; introduction to time series; unit roots and cointegration; dynamic linear models; diagnostic testing; instrumental variables; nonlinearities and limited dependent variables.

Pre-requisite(s): Economics 2222A/B or Economics 2122A/B or Statistical Sciences 2035 with a minimum mark of 70%; 0.5 from Mathematics 1225A/B, Mathematics 1230A/B, Calculus 1000A/B, and 0.5 from Mathematics 1229A/B, Mathematics 1600A/B, Calculus 1301A/B or Calculus 1501A/B.

Anti-requisite(s): Economics 2123A/B.

Extra Information: 3 lecture hours.

Course Weight: 0.50
Breadth: CATEGORY A
Subject Code: ECONOMIC

Notice: Unless you have either the requisites for this course (fulfilment of pre-requisites, no anti-requisite conflicts), or special permission from your Dean to enrol 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.

King's University College
ECO 2223A – 570
Econometrics II

Summer Intercession 2026

Course information:

Course: Econometrics II, ECO 2223A-570

Instructor: Kristin Denniston

Contact Information: kdennist@uwo.ca

Office hours: Online Th 7-8pm (tentative)

Course times: T,Th 1-4 pm (online)

Course description:

An introductory course in regression analysis which covers multivariate probability distributions; the classical linear regression model; heteroscedasticity; autocorrelation; introduction to time series. With time permitting, the course explores additional topics, such as limited dependent variables, dynamic linear models, unit roots and cointegration; diagnostic testing; instrumental variables; nonlinearities.

Course learning outcomes:

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

- Represent economic relationships using multiple regression
- Understand basic econometric methodologies.
- Understand some of the limitations of these methodologies
- Apply the methodologies and draw economic interpretation from the results.

Mode of Instruction: (*online synchronous*)

This course is taught synchronously online. It is expected that students will attend all lectures and labs. Teaching material and announcements will be updated weekly on OWL. It is your responsibility to check them regularly.

Textbook:

- **Online Lecture Notes on owl.uwo.ca are the primary resource.** See OWL Brightspace > Content folder. They are based on the recommended textbook.
- **Recommended Textbook:** *Introduction to Econometrics, by C Dougherty, 5th Edition, Oxford 2016. eBook or Paperback edition for UWO. (Original source for lecture notes). Print – 9780199676828 (\$125.45) and 180-day eText – 9780192655783 (\$73) See UWO bookstore. The 4th edition is also acceptable for this course.*

Required course materials:

- **Nonprogrammable scientific calculator** (Should cost no more than \$35 at Staples.ca)
- Laptop or cellphone for class activities and attendance quizzes

- STATA and Excel are located on the Scotty server at Kings. To access the server, follow the instructions provided on OWL. The software R is optional.
- Zoom\Teams link on OWL for class lectures\Office hours.
- A stable internet connection, a quiet space to take part in quizzes and lectures, a computer with working microphone and/or webcam is required.

Resource books (formula notations may differ):

- *Statistics for Business and Economics*, by P Newbold et al, 8th Ed. Data available at:https://media.pearsoncmg.com/ph/esm/PC_Newbold_Stats_8/Statcrunch/Download_Data.html)
- *Introduction to Econometrics*, by James H. Stock and Mark W. Watson, 4th edition.
- *Introductory Econometrics: A modern approach*, by Jeffrey M. Wooldridge, 4th edition. Higher level undergraduate econometrics text. Data available at https://www.cengage.com/cgi-wadsworth/course_products_wp.pl?fid=M20b&product_isbn_issn=9781111531041

Method of evaluation:

The overall course grade will be calculated as listed below:

Method of evaluation (Dates and times are TENTATIVE):

- **Class Participation/Attendance Activities** (in-class labs, pop-up quizzes, etc.) **5%**
- **Homework** (Top 3 of 4. Due May16, May23, Jun6, Jun13) **10%**
- **Quizzes\Tests** in Proctor track (May28 and June11) tentatively 1-2pm **15%**
- **Group Regression Project** (Proposal due June3. Final Report due June17.) **15%**
- **Final** (TBA June 22-26 by registrar) **55%**
- Total = 100%

IMPORTANT NOTES:

- Dates are tentative. Refer to schedule on OWL.
- Students will have **72 hours** after the due date to submit assessments without penalty. After this grace period, the mark is 0.
- Quizzes, class activities, and homework will be largely handwritten or require R lab scripts.
- On the final, a score of 40% or higher is required to pass the course.

Academic Considerations:

- **Homework** (Best 3 of 4)
 - Missed homework deadlines have built-in flexibility to submit without penalty 72 hours past the due date. There are no makeups or accommodations after this grace period. It is best to try and submit by the official due date.
- **Participation and attendance activity**
 - The participation grade component will be calculated as follows:
 - If a student participates in 80% or more class activities, they will receive full marks. There may be more than one activity per class.

- If a student participates less than 80% of class activities, the clicker mark will decrease linearly using the formula: **Clicker mark = 6.25(y)**, where y is the proportion of all activities\clicker questions the student answered.
- *For example, if you answer 70% of the activity questions, you will have $0.70 \times 6.25 = 4.375$ marks towards your participation / attendance grade component.*
- Students may miss 20% of class activities and still receive the full mark. Because of this built-in flexibility, there are no makeups or accommodations for missed participation\attendance marks.
- Pop-up quizzes may require answer accuracy to receive a mark.
- Students who are participating with iClicker or Socrative AND are not present in-class (i.e., falsifying attendance and participation) will be warned and then automatically receive a grade of 0 for the class participation grade component.
- *Students are responsible for ensuring they have a reliable device at each lecture.*

- **Quizzes**
 - **Two timed quizzes will be proctored in Proctor track.** Missed quizzes will have the weight transferred to the final. Undocumented absences are not permitted for the first missed quiz. The first missed quiz requires documentation, and once the Academic Dean's Office approves, the weight will transfer to the cumulative final.
 - Both the instructor and Dean's office should be notified **within 48 hours** of the missed assessment or accommodation may not be considered. See the policy and weblinks listed in the King's Policy statements at the end of this outline.

- **Final Exam (in-person)**
 - **This course will administer its final exam in-person.**
 - By way of registering in this course, students are automatically registered to write their final exam in London. However, for an additional fee, students may opt-in to write at one of King's authorized testing centre locations in Toronto, Vancouver or Beijing.
 - **For those opting to write in Beijing, Toronto or Vancouver**, students must register to write at those locations before **May 18** and a fee of \$100-\$250 will apply. Instructions with a link to the registration form are available on the front page of the course Brightspace site.
 - **Students who require accommodation** to write their exam will be supported in-person in London on campus. Accommodations cannot be made at our testing centres.
 - **Students need a score of 40% or higher on the final to pass the course.** If this mark is not achieved, the course mark will not exceed 49%.

- **Group Project**

- Four files need to be uploaded to the Assignments folder before the deadline to receive marking. Upload two electronic copies of your data report, one in Microsoft Word format and one in PDF format, and upload two data files, the STATA Do file and the STATA log file showing work.
- Final Reports are due at 11:50 pm on **June 17, 2026** but will be accepted until June 20th without penalty. On June 21st, students will receive a grade penalty of 25%, and a grade of 0 applies after this date. Students should submit whatever they have before the end of the grace period.
- Instructors reserve the right to seek **additional clarification** about any submitted work (e.g. **explain a solution and oral interview**) as part of any assessment.
- The instructor reserves the right to reduce individual group member grades on group projects or remove a member from a group where it is evident that the member did not make adequate contributions. If you are in a group that is refusing to invite or incorporate your work, students need to inform the instructor **as soon as possible** to allow this dysfunction to be addressed.

Academic Integrity / Remote Proctoring:

- **Instructors reserve the right to seek additional clarification about any submitted work** (e.g. explain a solution and oral interview) as part of any assessment.
- The instructor may **reduce a grade** if a student cannot justify or defend their work.
- **Scholastic offences are taken seriously**, and students are directed to read the appropriate policy at the following Web site:
https://www.uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_offences.pdf
- **Course policy on use of generative AI, including translation/grammar aids**
 - Within this course, use of generative artificial intelligence (AI) tools (such as ChatGPT, Claude, Gemini, co-pilot, translation tools, and grammar-checking tools) is not permitted for written work, quizzes or other assessments submitted for evaluation. Unauthorized use of AI will be subject to academic discipline.
- **Notice of Remote Proctoring**
 - Quizzes in this course will be conducted using Proctor Track remote proctoring service. By taking this course, you are consenting to the use of this software and acknowledge that you will be required to provide personal information (including some biometric data) and the session will be recorded. Completion of this course will require you to have a reliable internet connection and a device that meets the technical requirements for this service. More information about this remote proctoring service, including technical requirements, is available on Western's Remote Proctoring website at: <https://remoteproctoring.uwo.ca>.
- **Notice on Turnitin**

- 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 (<http://www.turnitin.com>).
- **Use of Electronic Devices**
 - Unless explicitly stated otherwise, you are not allowed to have a cell phone, watches, or any other electronic device, with you during quizzes or examinations. Only non-programmable calculators costing less than \$35 at Staples are permitted at exams. *If a student is caught with a prohibited electronic device at an exam, it is assumed that they are cheating.* The student will be reported and subject to academic sanctions.

Class Expectations

- “All assessments and examinations done online are expected to be done by the student registered in this course.”
- All students are expected to engage online in a professional and respectful manner. This includes all interactions with peers, as well as communication between TAs or your Professor. Failure to do so will result in academic discipline and/or discipline under the Student Code of Conduct.
- **Recording or distribution** of lectures or tutorials without the explicit consent of the Professor or TA is grounds for academic discipline.
- **Course content created by a faculty member is the faculty member’s** intellectual property; it should not be distributed, shared in any public domain, or sold by a student or other third party without prior written consent of the faculty member.

Email and Communication Policy

- “How to contact me: **Email is best: kdennist@uwo.ca**. I will try to return a response within 24-48 business hours (Monday to Friday, 9 am to 5 pm).”
- **Students must use their UWO email address.** Do not use personal email. Subject line must include course and section number and should include the topic of the email. Emails need to be respectful and concise listing the issue, what you have done to solve it, and what you hope the faculty member can help you with; for example, to explain a concept, provide feedback, etc.
- **All course changes and updates will be communicated to students via the OWL course website, so please check OWL frequently.**
- There is a **weekly OWL announcement** posted on Mondays to help students keep up with deadlines and schedule adjustments. Students should read the announcements and monitor the OWL course site regularly to keep up with deadlines and adjustments.

Schedule of Classes, Readings, Assessments:

- *See the OWL course site for the current most up-to-date schedule.*
- The instructor reserves the right to drop some topics if time is limited.

Statement on Gender-Based Sexual Violence:

- “King’s (Western) is committed to reducing incidents of gender-based sexual violence (GBSV) and providing compassionate support to anyone who is going through or has gone through these traumatic events. If you are experiencing or have experienced GBSV (either recently or in the past), you will find information about support services for survivors, including emergency contacts at the following website:
- **Mental Health and Wellness at King's - King's University College**
- You can reach someone supports at Kings by emailing Care@kings.uwo.ca or calling 519-930 4640 to reach a social worker who can offer help.
- You can reach someone supports at Kings by emailing Care@kings.uwo.ca or calling 519-930 4640 to reach a Case Manager/Social worker who can offer help.
- You can also reach Western’s Gender-Based Violence & Survivor Support Case Manager by email or by calling 519-661-3568.

King’s Policy Statements will be attached below for the Kings website.

King's University College General Course Policies 2025-2026

1. Academic Accommodations, Consideration for Absences

Academic Accommodation (Accessibility)

Accessibility Services works to ensure that academic programs are accessible to all students, and supports students who may have a condition related to, but not limited to, vision, hearing, mobility, different ways of learning, mental health, chronic illnesses, chronic pain, autism spectrum disorder, ADD/ADHD, and temporary conditions (beyond short-term academic consideration). Accessibility Services provides recommendations for accommodation based on medical documentation or psychological and cognitive assessment. The accommodation policy can be found here [Academic Accommodation for Students with Disabilities](#). Information on Accessibility Services at King's can be found [here](#).

Academic Consideration for Student Absence

If a student is unable to meet a course requirement due to substantial but temporary extenuating circumstances (medical or compassionate), they should follow the procedures below.

In some cases, where instructors have built flexibility into their assessments, this flexibility will already address consideration needs.

Requests for academic consideration should be directed to the Academic Advising Office of your faculty/college of registration. Requests must be made as soon as possible and no later than 48 hours after the missed assessment.

As a rule, documentation is required for academic consideration. For academic consideration requests on medical grounds, the Student Medical Certificate is available at [here](#).

Students are permitted one academic consideration request without supporting documentation per term per course. Instructors may designate one assessment per half-course weight as requiring formal supporting documentation. Please refer to the course outline for each course. For further information, please see:

<https://mykings.ca/intranet/app/#/academics/academic-advising/academic-consideration-requests-and-student-absence-portal>

Absences from Final Examinations

If you miss the Final Exam, contact the Academic Advising Office of your faculty/college of registration as soon as you are able to do so. They will assess your eligibility to write the Special Examination (the name given by the University to a makeup Final Exam).

You may also be eligible to write the Special Exam if you are in a “Multiple Exam Situation” (e.g., more than 2 exams in 23-hour period, or more than 3 exams in a 47-hour period).

If a student fails to write a scheduled Special Examination, the date of the next Special Examination (if granted) normally will be the scheduled date for the final exam the next time this course is offered. The maximum course load for that term will be reduced by the credit of the course(s) for which the final examination has been deferred. See the Academic Calendar for details https://academicsupport.uwo.ca/accessible_education/exams/index.html.

Religious Accommodation

Students should consult the University's list of recognized religious holidays, and should give notice in writing to the instructor and Academic Advising Office if a course requirement will be affected by a religious holiday/observance. Notice must be given as early as possible, and no later than two weeks prior to an examination, and one week prior to a midterm test date. It is the responsibility of such students to inform themselves concerning the work done in classes from which they are absent and to take appropriate action.

2. Support Services

Accessibility, Counselling and Student Development at King's University College:

<https://mykings.ca/intranet/app/#/student-supports-and-services>

Students experiencing emotional or mental health distress can access services at King's University College: <https://mykings.ca/intranet/app/#/student-supports-and-services/personal-counselling>

Good2talk is a good online and phone 24/7 resource for students and is available in English, Mandarin, and French: <https://good2talk.ca>, 1-866-925-5454

MentalHealth@Western provides a complete list of options about how to obtain help: <https://www.uwo.ca/health/psych/index.html>

Academic Support Services at King's University College:

<https://mykings.ca/intranet/app/#/academics/academic-advising>

GBSV Support:

King's is committed to reducing incidents of gender-based and sexual violence and providing compassionate support to anyone who has gone through these traumatic events. If you have experienced sexual or gender-based violence (either recently or in the past), you will find information about support services for survivors, including emergency contacts at: <https://mykings.ca/intranet/app/#/student-supports-and-services/campus-safety-and-reporting/gender-and-sexual-violence>

You can reach someone supports at Kings by emailing Care@kings.uwo.ca or calling 519-930-4640 to reach a social worker who can offer help.

You can also reach Western's Gender-Based Violence & Survivor Support Case Manager by [email](#) or by calling 519-661-3568.

See also https://www.uwo.ca/health/student_support/survivor_support/get-help.html

University Students' Council offers many valuable support services for students, including the health insurance plan: <http://westernusc.ca/services/>

3. Statement on Use of Electronic Devices

Use of Electronic Devices: Unless explicitly stated otherwise, you are not allowed to have a cell phone, or any other electronic device, with you during tests or examinations. Unauthorized possession of such a device during a test or examination constitutes an academic offence.

Use of Laptops, Tablets, and Smartphones in the Classroom: King's University College at Western University acknowledges the integration of new technologies and learning methods into the curriculum. The use of electronic devices such as laptop computers, tablets, or smartphones can contribute to student engagement and effective learning. At the same time, King's recognizes that instructors and students share jointly the responsibility to establish and maintain a respectful classroom environment conducive to learning.

The use of electronic devices by students during lectures, seminars, labs, etc., shall be for matters related to the course at hand only. Students found to be using electronic devices for purposes not directly related to the class may be subject to sanctions under the Student Code of Conduct; see <https://mykings.ca/intranet/app/#/student-supports-and-services/campus-safety-and-reporting/student-code-of-conduct>

Inappropriate use of electronics (e.g., laptops, tablets, smartphones) during lectures, seminars, labs, etc., creates a significant disruption. As a consequence, instructors may choose to limit the use of electronic devices in these settings. In addition, in order to provide a safe classroom environment, students attending in-person class sessions are strongly advised to operate laptops with batteries rather than power cords.

4. Statement on Academic Offences

King's is committed to academic integrity. Scholastic offences are taken seriously and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, is posted at [here](#).

It is expected that students will submit work that is truly their own, completed without external assistance (human or artificial) except as explicitly permitted by the course instructor. Check with you instructor on what tools, including generative AI (ChatGPT, translation tools, grammar-checking tools) are permitted in the course. Because a tool is permitted in one course, that does not mean it is permitted in other courses.

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; see <https://elearningtoolkit.uwo.ca/tools/OriginalityReports-TurnItIn.html>.

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.

5. Copyright of Course Material

Lectures and course materials, including PowerPoint presentations, tests, outlines, and similar materials are protected by copyright. Faculty members are the exclusive owner of copyright in those materials they create. Students may take notes and make copies for their own use. Students may not allow others to reproduce or distribute lecture notes and course materials publicly (whether or not a fee is charged) without the express written consent of a faculty member.

Unauthorized sharing of class content is subject to academic discipline.

Similarly, students own copyright in their own original papers and exam essays. If a faculty member wishes to post a student's answers or papers on the course website, they should ask for the student's written permission.

6. Use of Recordings

Participants in this course are not permitted to record the sessions, except where recording is an approved accommodation and/or the participant has the prior written permission of the instructor. Unauthorized recording and/or sharing of class content is subject to academic discipline.

7. Policy on Attendance

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.