



**Econ2223B 571
Econometrics II
Winter 2026**

Instructor: Dr. Hui Feng
Email: hfeng8@uwo.ca

Course Information

Mode of Instruction: In Person

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.



Economics 2223A (570 & 571) Intermediate Econometrics II

Winter 2026

Instructor: Dr. Hui Feng
Email: hfeng8@uwo.ca

Course Information

Office Hours

Mondays 10.00-12.00 (DL121) or by appointment

Course Materials

Recommended Textbook:

Statistics for Business and Economics, P. Newbold, W. Carlson, and B. Thorne, Pearson publish house, 8th edition.

Reference Books

Hill, R. Carter, William E. Griffiths and George C. Judge, Undergraduate Econometrics, John Wiley and Sons, New York

Stock, James & Mark Watson, *Introduction to Econometrics*, Addison Wesley

Guyarati, D., *Basic Econometrics*, McGraw Hill.

Wooldridge, M. Jeffrey, *Introductory Econometrics: A Modern Approach*, Thomson South Western

Software

Excel and STATA

OWL Page (other Course Websites if applicable)

owl.uwo.ca (username and password are the same as your school email)

Course 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.

Learning Outcomes

At the end of Econometrics II, student 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.

Teaching Methodology and Expectations

Students are required to attend all the lectures and labs. The teaching material and announcements will be updated weekly on OWL. It is your responsibility to check them regularly.

Antirequisites

At Main Campus: Economics2123A/B and Statistical Sciences3859A/B.

Antirequisite(s) at Huron and King's: Economics 2123A/B.

Prerequisites

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.

Evaluation

	Method 1	Method 2
Attendance	10%	10%
Assignments (3 sets) *	10%	10%
Midterm Exam (Feb. 12th) *	25%	0%
Final Exam (TBA)	35%	60%
Group Report (Due Date: April 10 th @11:59pm) **submissions are accepted until 11:59pm the following Monday without penalty	10%	10%
Group Report Presentation (Individual Marked)	10%	10%

Important Notes:

1. It is the student's responsibility to check OWL regularly and all our important announcements will be posted there.
2. The due date for the project is April 5th at 11.59pm. Please submit your project report (word or PDF), STATA program output and the dataset to our course site before the deadline. **Late submission will be penalized (25% mark down), and report submitted after 11:59pm on April 12th will NOT be accepted.**
3. Only Hand-written assignments will be accepted. For the answer involve STATA, the tables and graphs do not need to be handwritten, but not the comments nor the analysis. No Late assignment will be accepted. A PDF version of our assignment should be uploaded to the Dropbox on OWL before each deadline.
4. Students are responsible for their own actions. There are no other evaluation options except the two provided above. At the end of the course, your course instructor will calculate your grade using both options and the higher grade will be assigned as your final grade for this course.
5. In case you miss the midterm with ONLY legitimate reasons, the weight of the midterm will be transferred to your final; otherwise, a zero will be recorded.
6. The final exam will cover all the topics we cover during the lecture, not necessarily all the topics listed above in this course outline. We will try to cover every topic, however, in case some topics are interesting to most of the students and the instructor feels more time should be spent on the topic, other topics could be saved for future advanced econometric courses.
7. Dr. Feng reserves a possible online meeting with a project group regarding their final report. Group Report Marks will be determined based on both the written report and the online interview meeting (Dr. Feng also reserves the right to assign different marks to students in the same project group to prevent shirking.)

Lecture and Examination Schedule

See Schedule on OWL

Course Policies

The group data report will be checked for plagiarism. A meeting with the instructor will be called upon if there is any suspicion. The credibility of the data source will also be checked thoroughly.

MEM Course Policies

Attendance Policy:

Attendance is required! Missing 25% of scheduled classes is considered to be too frequent. A warning email will be issued at the 20% point and if absences continue the instructor will implement the King's attendance policy below:

King's policy states that *"A student may be debarred from writing the final exam for failure to maintain satisfactory academic standing throughout the year. 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."*

* implies that faculty must be tracking and have communicated attendance concerns to student

Email and communication Policy:

Faculty should detail their email and communication policy. Here is one example taken from a few well-developed syllabi:

Students must use their uwo email address when emailing the instructor so it does not end up in spam and can be verified. Subject line must include course and section number and should include the topic of the email. Emails need to be respectful and concise listing your 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, to make an appointment to meet in person etc.

MEM faculty will endeavor to respond to student emails within 3 business (working) days. All course changes and updates will be communicated to students via the OWL course website, so please check that frequently.

(In essence, faculty should specify how they will communicate course changes and updates to students, and respond in kind - for example, only responding to @uwo.ca email addresses, posting via OWL, etc.)

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 https://www.kings.uwo.ca/kings/assets/File/currentStudents/courses_enrollment/exams_and_tests/SMC-Feb-2025.pdf.

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://uwo.ca/univsec/pdf/academic_policies/appeals/academic_consideration_Sep24.pdf

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 (under [Special Examinations](#)).

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://www.kings.uwo.ca/current-students/student-services/>

Students experiencing emotional or mental health distress can access services at King’s University College: <http://www.kings.uwo.ca/current-students/campus-services/student-support-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/mental_wellbeing/

Academic Support Services at King’s University College:

<https://www.kings.uwo.ca/current-students/academic-resources/>

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://www.kings.uwo.ca/about-kings/safe-campus/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.

Further supports can be found on this website: <https://www.kings.uwo.ca/about-kings/safe-campus/gender-and-sexual-violence/>

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://www.kings.uwo.ca/current-students/student-affairs/code-of-student-conduct1/>

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

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

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 your 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/Originality Reports - 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.