



**Econ2223B 572
Econometrics II
Winter 2026**

Instructor: Kristin Denniston
Email: kdennist@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.

King's University College
ECO 2223B – 572
Econometrics II – Winter 2025

Course information:

Course Name, Number, Section: Econometrics II, ECO 2223B, section 572

Instructor(s): Kristin Denniston

Contact Information: kdennist@uwo.ca

Office hours: M 10-12 (posted on OWL site, some may be 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: *(in-person)*

This class is in-person. Students are required to attend all the lectures and labs. The teaching material and announcements will be updated weekly on OWL, usually on Mondays. It is your responsibility to check them regularly.

Some office hours may be delivered online on Microsoft Teams. A link to the class Team will be provided in the OWL menu and in OWL Resources. You should receive an invitation to Microsoft Teams during the first week of class. Click on the invitation to download the Teams application. If a student does not see this email, then email the instructor or TA.

Course textbooks/materials:

- **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 on OWL course site.
- **Resource books:**
 - *Introduction to Econometrics*, by James H. Stock and Mark W. Watson, 4th edition.

- *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)
- *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
- **Online Lecture Notes:** owl.uwo.ca. See Brightspace > Content folder
- **Software:**
 - *STATA* (available on the Kings Fileserver, students gain access after add date)
 - *Excel* (available with your Western Microsoft Office 365 account)
 - *R Studio* (if time)
 - *Microsoft Teams* (with Microsoft 365) for group discussions, online office hours.
- **Scientific Calculator** (non-programmable)

Method Evaluation:

Both methods will be calculated and the higher grade will be assigned.

METHOD 1

- Participation/Attendance (in-class) 5%
- Assignments: (Best 3 of 4. Due @ 11:59pm Jan 20, Feb 3, Mar 10, Mar 24) 10%
- Midterm: (**Feb 11**, in-person, closed-book, non-programmable calculator) 25%
- Final exam: (TBA; closed-book; non-programmable calculator) 40%
- Group data report: (Due@ 11:59pm **April 8th**, check-in **Mar 17**) 10%
- Group data presentation: (in class, but online if needed, see OWL) 10%

METHOD 2

- Participation/Attendance (in-class) 5%
- Assignments: (Best 3 of 4. Due @ 11:59pm Jan 20, Feb 3, Mar 10, Mar 24) 10%
- Midterm: (**Feb 11**, in-person, closed-book, non-programmable calculator) 10%
- Final exam: (TBA; cumulative; closed-book; non-programmable calculator) 55%
- Group data report: (Due@ 11:59pm **April 8th**, check-in **Mar 17**) 10%
- Group data presentation: (in class, but online if needed, see OWL) 10%

Total = 100%

1. Dates are tentative. Refer to schedule on OWL.
2. Instructor reserves the right to meet with groups online for the presentation or to check academic integrity of work.
3. Students are responsible for checking OWL regularly for schedule updates.

Academic Considerations:

- **Homework** (Best 3 out of 4)
 - The missed homework deadlines have built-in flexibility to submit without penalty 72 hours past the due date. There are no makeups or accommodations for these. It is best to try and submit by the official due date.
- **Participation and attendance**
 - The participation grade component will be calculated as follows:
 - If a student participates in 80% or more of the clicker questions, they will receive full marks.
 - If a student answers less than 80% of all clicker questions, the clicker mark will decrease linearly using the formula: **Clicker mark = 6.25(y)**, where y is the proportion of all iClicker/Socrative questions the student answered.
 - *For example, if you answer 70% of the clicker questions, you will have $0.70 \times 6.25 = 4.375$ marks towards your participation / attendance grade component.*
 - Students may miss 20% of classes and still receive the full mark. Because of this built-in flexibility, there are no makeups or accommodations for missed participation\attendance marks.
 - Students should use their mobile devices (instead of laptops, etc.) when participating as GPS settings will be used with the software. Students will be assigned a participation grade only and must attend class to receive the grade.
 - Students who are participating with iClicker or Socrative AND are not present in-class (i.e., falsifying attendance and participation) will automatically receive a grade of 0 for the in-class participation course grade component.
 - *Students are responsible for ensuring they have a reliable mobile device at each lecture.*
- **Midterm**
 - Undocumented absences are not permitted for the midterm. If a student misses the midterm due to uncontrollable or unforeseen circumstances, then the student must submit formal documentation and receive accommodation from the Dean's office to have the mark reweighted to the 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.
 - For students who pass at least one exam (midterm or final), the final exam weight may be up to 55% if their final exam is higher than the midterm. However, the final exam weight cannot be transferred to the midterm.
- **Group Project**
 - The electronic copy of your data report must be in Microsoft Word format. A PDF version should also be uploaded as a backup.
 - Both the Excel dataset and the electronic copy of the report need to be uploaded to OWL Assignments before the deadline to be marked.

- Final Reports are due at 11:59 pm on **Apr 8, 2026** but will be accepted until April 11th without penalty. On Apr 12th, 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, you need to let the instructor know as soon as possible so this dysfunction can be addressed.

Academic Integrity / Remote Proctoring:

- Scholastic offences are taken seriously, and students are directed to read the appropriate policy at the following Web site
- https://uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_discipline_undergrad.pdf
- **Course policy on use of generative AI, including translation/grammar aids**
 - Use of Chat GPT or other AI services is prohibited in all assessments, including essays, tests, and examinations. Unauthorized use of AI will be subject to academic discipline.
- **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 tests or examinations. Only non-programmable calculators 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.

Classroom Expectations

- 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 considered 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

- Students may contact the instructor through Microsoft Teams or may 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 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.
- MEM faculty will endeavor to respond to student emails within 24-48 hours Monday through Friday. All course changes and updates will be communicated to students via the OWL course website, so please check OWL frequently.

Schedule of Classes, Readings, Assessments:

- *See OWL course site for the current schedule.*
- *There is a **weekly Monday OWL announcement** to help students keep up. Students need to read the announcements and monitor the OWL course site regularly to stay up-to-date with deadlines and adjustments.*

The following topics will be presented from the textbook.

- *Chapter Review*
- *Chapter 1 – Simple Regression*
- *Chapter 2 – Hypothesis tests for regression*
- *Chapter 3 – Multiple Regression*
- *Chapter 5 – Dummy Variables*
- *Chapter 4 – Nonlinear Models and Transformation of Variables*
- *Chapter 6 (parts) – Linear Restrictions*
- *Chapter 7 – Heteroscedasticity*
- *Chapter 10 (parts) - Binary Choice and Limited Dependent Variable Models*
- *Chapter 11.1-2 and 12 – Autocorrelation and Time Series*
- *Chapter 8 (parts) – Measurement Error and Instrumental Variables (if time)*

*The instructor reserves the right to drop some topics if time is limited.

Please review the King's Policy Statements Attached below.

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.