



**Econ2223A 570
Econometrics II
Fall 2026**

Instructor: Trevor Medeiros
Email: tmedeir4@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 2223B (570)
ECONOMETRICS II
Fall 2026

Instructor: Trevor Medeiros

Email: tmedeir4@uwo.ca

(Please use UWO email address when emailing the instructor, so it can be verified and does not end up in spam.)

Office Hours: TBA

Course Materials and Technical Requirements

- Non-programmable scientific calculator
- Software: R – We will be doing an introductory crash course to give students the basics.
- Recommended Textbooks (not required):
 - *Introduction to Econometrics*, by James H. Stock and Mark W. Watson, 3rd edition
 - *I highly recommend purchasing the latest version of this book if you are considering upper-year econometric courses or pursuing graduate studies.*
 - *Introduction to Econometrics with R*, by Christoph Hanck, Martin Arnold, Alexander Gerber, and Martin Schmelzer
 - *This is a free online textbook we will be using to handle the R portion of the material*

Course Objectives and tentative schedule

An introductory course in regression analysis which covers multivariate probability distributions; the classical linear regression model; heteroskedasticity; autocorrelation; introduction to time series; dynamic linear models; diagnostic testing; instrumental variables; nonlinearities and limited dependent variables. The tentative schedule is as follows:

- Review on fundamental math and statistics as well as an intro to R (Week 1)
- Classical linear regression model and Ordinary Least Squares estimator (Week 2 – Week 5)
- Endogeneity and instrumental variables (Week 6 – Week 7)
- Heteroskedasticity and robust standard error (Week 8)
- Autocorrelation and introduction to time series (Week 9)
- Limited dependent variable model (Week 10)
- Project presentation and final course review (Week 11)

Learning Outcomes

By the end of the course, students will be able to

- build their econometric thinking.
- understand the key concepts and components that constitute basic econometric methodologies.
- apply the methodologies in econometric analysis acknowledging their advantages and limitations.
- draw economic interpretation from quantitative analysis results.

Teaching Methodology and Expectations

Course components and announcements will be posted on the Brightspace course site. It is the students' responsibility to check the course site frequently for any updates on course materials and information of upcoming events. Students are expected to interact regularly with each other and with the instructor. We will all be responsible for our own learning progress and for contributing to the growth of our learning community through our participation in all course activities and assessments.

Evaluation

- Participation/Attendance: 10% in-class
- Math Quiz: 5% - See note below for in-depth details
- Assignments: 10% (in-class, space throughout the semester following major learning milestones)
- Midterm: 20% (Oct 26, in-class; 75 min, in-person, and closed-book; non-programmable scientific calculators are allowed)
- Final exam: 35% (time and location are TBA; in-person and closed-book; non-programmable scientific calculators are allowed)
- Group data report: 10% (due at 11:59pm on Nov 21; submissions are accepted until 11:59pm Nov 28 without penalty)
- Group data presentation: 10% (in-class, more details to be announced on Brightspace)

Math Quiz Assessment

The Math Quiz is worth 5% of your final course grade. It is jointly administered and hosted by the School of MEM across four principal Economics courses: Econ 1021, 2220, 2222, and 2260.

First-Year Students: You will complete the 1000-level version of the quiz.

Second-Year Students: You will complete the 2000-level version of the quiz.

To earn grade points for this quiz, you must achieve a score of 50% or above 50%. Once passed, your exact score will be added to your final mark; scores below 50% will receive 0% on the quiz. **Students have two chances to succeed:**

-- attempt 1: Sep. 19

-- attempt 2: Oct. 3

The score earned on this quiz applies uniformly across all corresponding first-year or second-year economics courses you are enrolled in this term.

Approved Absences: If you miss both quiz attempts due to uncontrollable or unforeseen circumstances, you may request an approved make-up slot. **Upon approval, you can select an available Friday make-up time on September 25 or October 9. No further exemptions or extensions will be granted beyond these make-ups.**

Note: The contact information for the math-quiz-related matters, specific room assignments, exact times, and access links for prep resources (e.g., review materials, practice questions, office hours, review tutorials, information video, etc.) will be available on Brightspace.

Course Policies on Academic Consideration

- Consideration for <10% of course grade: the student must notify the instructor within 24 hours for possible academic consideration, so the deadline(s) can be extended, or the weight(s) of the missed assignment(s) will be transferred to and evenly distributed over the rest of the assignment(s); otherwise, the student will be given a 0 for the missed assignment(s).
- Consideration for $\geq 10\%$ of course grade:

- the instructor must be notified within 24 hours, **and**
- the student must submit an academic consideration request with proper supporting documentation(s) to Academic Advising (see policy page below), so that the weight will be transferred to the final exam; otherwise, the student will get a 0 for the missed assessment.
- **There is NO makeup midterm.** If a student misses the midterm, the instructor must be notified within 24 hours, **and** the student must submit an academic consideration request with proper supporting documentation(s) to Academic Advising (see policy page below), so that the weight of the midterm will be transferred to the final exam; **otherwise, the student will be given a 0 for the missed midterm.**

Academic Integrity:

- It is expected that all the work you submit will be your own.
- Academic integrity policies at Western require that instructors forward to their department chair or director any evidence of academic offenses.
- Cheating is taken seriously to protect the integrity of our measures of your learning.
- 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/pdf/academic_policies/appeals/scholastic_discipline_undergrad.pdf
- Instructors reserve the right to seek additional clarification about any submitted work (e.g. explain a solution) as part of any assessment.

King's is committed to fostering a culture of professionalism, honesty, and academic integrity, and all members of our community—faculty, staff, and students—have a role to play in promoting an ethical learning environment. Furthermore, through the work they submit for academic evaluation, students develop important habits of critical thinking, independent inquiry, and creativity. Thus, 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.

Intellectual Property Statement

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. Sharing, posting, selling or distributing this material outside your personal use in this course is considered to be an infringement of intellectual property rights.

KING'S UNIVERSITY COLLEGE

GENERAL COURSE POLICIES

2026-2027

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://registrar.uwo.ca/academics/pdfs/student-medical-certificate.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://kings.uwo.ca/community/library/services/accessibility/>

Students experiencing emotional or mental health distress can access services at King's University College: <https://kings.uwo.ca/campus-life/student-supports/>

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-health/index.html>

Academic Support Services at King's University College:

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

GBSV Support:

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 also reach Western's Gender-Based Violence & Survivor Support Case Manager by email or by calling 519-661-3568.

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.

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://kings.uwo.ca/sites/2025/assets/files/about/governance/policies/board/Board%20Policy%203_1%20Code%20of%20Student%20Responsibilities%20and%20Conduct.pdf

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 https://www.uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_offences.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.