ECO375H1S, Section L0101, Winter 2024

Lecture:	W 9-11 @ UC179
Instructor:	Yuanyuan Wan
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Instructor Office Hours:	Monday 10am-noon @GE232
TA：	Benjamin Kenney Couillard
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TA：	Troy David
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Tutorial:	F 9-11 @ UC179 by Ben Couillard
TA Office Hours:	Time and Location TBA by Ben Couillard

Course Description

This course is an introduction to econometrics. The course will cover both statistical foundations and the application of multiple regression models, with an emphasis on cross-sectional data. Econometric methods will be illustrated using application of regressions to a wide variety of economic questions and data sources, including the use of statistical software. Some advanced topics in causal inference will also be discussed.

Textbook

"Introductory econometrics: a modern approach", Jeffrey M. Wooldridge, ISBN: 9781337558860. I recommend version 5 or newer.

Previous Training:

Prerequisites:	(i) ECO200Y1/ECO204Y1/ECO206Y1+ECO220Y1 (70%) / (STA237H1 (70%) +STA238H1 (70%)) / ECO227Y1 / (STA257H1+STA261H1)
Recommended:	MAT223H1 or MAT240H1

Exclusion: ECO327Y5, ECO375H5Software

Stata IC, version 15. Earlier versions are also admissible, but they may not be supported by the instructor or TA. Students can purchase Stata at discounted prices. See https://mdl.library.utoronto.ca/technology/statistical-software for details.

Course Website

The Quercus site will also be used manage class communications. Course materials will be uploaded to the Quercus. Check the announcements posted there regularly.

Score Policy

The final mark of this course is based on four parts: graded homework, the final assessment, Quizzes, and an essay. The weights are shown in the table below (**due dates are based on estimated session start date, and are subject to change when the actual dates are announced**).

Graded homework (20%)

There will be four graded homework, each count for 5% of the course grades. Homework must be submitted to Quercus in PDF file format. If the homework involves empirical work, Stata log files should be submitted too.

Late homework receives zero grades unless I receive an email notification before the due date. If a student indeed misses the due date of the homework with legitimate reasons, he or she must submit the homework within **72 hours** of the original due date to get a mark. Otherwise, the student receives zero grade.

Exams (20% midterm + 40% final)

We have a midterm exam and a final exam for this course. Midterm exam will cover the materials of the first six lectures. The final exam will cover all lectures of the semester. I will discuss more details before the exam. Both exams are in-person.

Quizzes (20%)

We will have four quizzes. A student can earn up to 5 points for each quiz. Students will be given a **48-hours window** to access each quiz. But once a student clicks the quiz, he/she must finish it within **10 minutes**. The questions are randomly assigned, so two students will likely get different questions (but at the similar difficulty levels).

Course Evaluation

Tasks	Weights	Dates
Homework 1	5%	Jan 24
Homework 2	5%	Feb 14
Homework 3	5%	Mar 20
Homework 4	5%	Apr 03
Quizzes 1-4	20%	Random
Midterm exam	20%	Feb 28
Final exam	40%	TBA
Total	**100%**	

Planned Course Outline

The following is the planned course outline (subject to minor changes).

Lectures	Date	Course materials	Reference
Lecture 1	Jan 10	Syllabus and Simple Regression	Chapter 1, App. A,B,C
Lecture 2	Jan 17	Simple Regression: Mechanics	Chapter 2
Lecture 3	Jan 24	Multiple Regression I: Mechanics	Chapter 3
Lecture 4	Jan 31	Multiple Regression II: Statistics Properties	Chapter 4
Lecture 5	Feb 07	Multiple Regression Further Issues I	Chapter 5-7
Lecture 6	Feb 14	Multiple Regression Further Issues II	Chapter 7-9
	Feb 21	Reading Week	
	Feb 28	**Midterm Exam**	**Lectures 1-6**
Lecture 7	Mar 06	Instrumental Variable and 2SLS	Chapter 15-16
Lecture 8	Mar 13	Instrumental Variable and 2SLS	Chapter 15-16
Lecture 9	Mar 20	Linear Panel Data	Chapter 13
Lecture 10	Mar 27	Linear Panel Data	Chapter 13
Lecture 11	Apr 03	Limited Dependent Variable Models	Chapter 17
	TBA	**Final exam**	**All lectures**

Course Policy

Grade Dispute

Requests for re-grading homework and/or exams must be submitted to instructor in writing within one week that the exam and/or homework are returned. The instructor will re-grade the whole problem set and/or exam instead of a single question to ensure the consistency.

Academic Honesty

"*Academic integrity is a fundamental value essential to the pursuit of learning and scholarship at the University of Toronto. Participating honestly, respectfully, responsibly, and fairly in this academic community ensures that the UofT degree that you earn will continue to be valued and respected as a true signifier of a student's individual work and academic achievement. As a result, the University treats cases of academic misconduct very seriously. The University of Toronto's Code of Behaviour on Academic Matters (http://www.governingcouncil.utoronto.ca/policies/behaveac.htm) outlines the behaviours that constitute academic misconduct, the processes for addressing academic offences, and the penalties that may be imposed. You are expected to be familiar with the contents of this document…..All suspected cases of academic dishonesty will be investigated following the procedures outlined in the Code of Behaviour on Academic Matters.*" ——Academic Integrity Handbook, Office of Student Academic Integrity, Faculty of Arts and Science, University of Toronto.

Email Policy

I will reply emails within 24 hours, except on weekends and holidays, with the following provisions:

- The question should require a one (or two) sentence response (maximum). If it takes more, office hours are the more appropriate venue.
- I will not reply to emails concerning grading. For such matters, office hours are more appropriate.
- It is also (strongly) preferable that you use the University of Toronto email addresses: my spam filter is set to maximum. Moreover, university policy stipulates a preference for these email addresses.
- Always identify yourself, course, and section in your email.
- Please do not submit term work by email.

- The teaching assistant has two email-hours per week to reply course related questions.

Accessibility Needs

The University of Toronto is committed to accessibility. If you require accommodations for a disability, or have any accessibility concerns about the course, the classroom or course materials, please contact Accessibility Services as soon as possible: disability.services@utoronto.ca or http://studentlife.utoronto.ca/accessibility.