

ECO375H1 S

Applied Econometrics I

Winter 2025 Syllabus

Course Meetings

ECO375H1 S

Section	Day & Time	Delivery Mode & Location
LEC0201	Wednesday, 12:00 PM - 2:00 PM	In Person: SS 1069
	Friday, 9:00 AM - 11:00 AM	In Person: SS 1069
LEC0101	Wednesday, 9:00 AM - 11:00 AM	In Person: SS 2127
	Friday, 9:00 AM - 11:00 AM	In Person: SS 2127

Refer to ACORN for the most up-to-date information about the location of the course meetings.

Course Contacts

Instructor: Yuanyuan Wan

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Course Overview

Introduction to econometrics. Statistical foundations and the interpretation of multiple regression models, with an emphasis on cross-sectional data. Application of regressions to a wide variety of economic questions and data sources, including the use of statistical software. Problems in the identification of causality, and an introduction to methods of addressing common statistical issues.

This course is an introduction to advanced micro-econometrics. The course discusses econometrics models that are intensively used in empirical research from both statistical foundation and application perspectives. In this course, we will focus on empirical scenarios with cross-sectional or longitudinal data. Students will learn how to address economic questions empirically.

Course Learning Outcomes

By the end of the course, students will be able to build a regression model, conduct regression analysis, interpret results in both cross-sectional settings, and understand the method's limitations.

Prerequisites: ECO200Y1/ECO204Y1/ECO206Y1; ECO220Y1(70%)/ ECO227Y1/ (STA237H1(70%), STA238H1(70%))/ (STA247H1(70%), STA248H1(70%))/ (STA257H1, STA261H1)

Corequisites: None

Exclusions: ECO375H5

Recommended Preparation: MAT221H1/MAT223H1/MAT240H1

Credit Value: 0.5

Marking Scheme

Assessment	Percent	Details	Due Date
Homework	20%		2025-01-29,2025-02-12,2025-03-19,2025-04-02
Quiz	20%		No Specific Date
Midterm exam	20%		2025-02-26
In-Person Final Exam	40%		Final Exam Period

Late Assessment Submissions Policy

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. No late quiz will be graded.

Policies & Statements

Academic Integrity

All suspected cases of academic dishonesty will be investigated following procedures outlined in the [Code of Behaviour on Academic Matters](https://governingcouncil.utoronto.ca/secretariat/policies/code-behaviour-academic-matters-july-1-2019) (<https://governingcouncil.utoronto.ca/secretariat/policies/code-behaviour-academic-matters-july-1-2019>). If you have questions or concerns about what constitutes appropriate academic behaviour or appropriate research and citation methods, please reach out to me. Note that you are expected to seek out additional information on academic integrity from me or from other institutional resources. For example, to learn more about how to cite and use source material appropriately and for other writing support, see the U of T writing support website at <http://www.writing.utoronto.ca>. Consult the Code of Behaviour on Academic Matters for a complete outline of the University's policy and expectations. For more information, please see [A&S Student Academic Integrity](https://www.artsci.utoronto.ca/current/academic-advising-and-support/student-academic-integrity) (<https://www.artsci.utoronto.ca/current/academic-advising-and-support/student-academic-integrity>) and the [University of Toronto Website on Academic Integrity](https://www.academicintegrity.utoronto.ca) (<https://www.academicintegrity.utoronto.ca>).

Students with Disabilities or Accommodation Requirements

Students with diverse learning styles and needs are welcome in this course. If you have an acute or ongoing disability issue or accommodation need, you should register with Accessibility Services (AS) at the beginning of the academic year by visiting <https://studentlife.utoronto.ca/departments/accessibility-services/>. Without registration, you will not be able to verify your situation with your instructors, and instructors will not be advised about your accommodation needs. AS will assess your situation, develop an accommodation plan with you, and support you in requesting accommodation for your course work. Remember that the process of accommodation is private: AS will not share details of your needs or condition with any instructor, and your instructors will not reveal that you are registered with AS.

Accommodation for Personal Reasons

There may be times when you are unable to complete course work on time due to non-medical reasons. If you have concerns, speak to me or to an advisor in your College Registrar's office; they can help you to decide if you want to request an extension or other forms of academic consideration. They may be able to email your instructors directly to provide a College Registrar's letter of support and connect you with other helpful resources on campus.