- 1. In this course, students will learn to critically implement and evaluate several advanced techniques in applied econometrics and functionally use and interpret basic statistical techniques.
- 2. After completing this course, students will also be able to responsibly consume research that uses applied econometric techniques to inform policy in the real world.
- 3. Students will build their independent research skills and skills in presenting econometric findings.
- 4. Students will also be able to explain critical elements of econometric theory related to the techniques, which will help them be better data users.
- 5. Students will be able to use at least two forms of statistical software. This flexibility in coding skills is highly valued in today's workplace and will be in the future.

Objective 1 will be achieved through participation in labs and assignments, as well as through actively engaging in classroom lectures and activities, as well as self-reinforcing learning by preparing for knowledge checks. Objective 2 will be achieved through class discussions, preparation of knowledge checks, the research project, and problem sets. Objective 3 will be achieved through the research project. Objective 4 will be achieved through actively engaging in classroom lectures and activities and self-reinforcing learning by preparing for knowledge checks. Objective five will be achieved through participation in labs and assignments.

An understanding that no authent c learning is passive: you are a human and not a vessel knowledge can be poured into. This course cannot achieve its learning object ves without you working to meet them. From a university program perspect ve, students must have completed Economics 225 (Writing for Economists) and one of either Econ 345 (Applied Econometrics I) or Econ 356 (Econometrics: Part I).

The primary textbook for this course is "Introductory Econometrics: A Modern Approach" (Seventh Edit on) by J. Wooldridge. Journal art cles will supplement the text and will be made available. While the textbook is not required, it is highly recommended. I also recommend the free textbook "Introduct on to Econometrics with R" by Hanck, Arnold, Gerber, and Schmelzer. It can be downloaded from https://www.econometrics-with-r.org/.

is used extensively for the course. All students are expected to be fully funct onal with the system. The lecture notes, assignments, and addit onal readings will be posted in Please note that the lecture notes online only outline the actual lectures.

All announcements will be posted in . Students are advised to check it frequently.

Academic integrity requires commitment to the values of honesty, trust, fairness, respect, and responsibility. Students are expected to observe the same standards of scholarly integrity as their academic and professional counterparts. A student who is found to have engaged in unethical academic behaviour, including the pract ces described in the <u>Policy on Academic Integrity</u> in the University Calendar, is subject to penalty by the University.

Review What is Plagiarism for the definition of plagiarism. Note: Submit ed work may be checked using plagiarism detection software.

The Humanites, Science, and Social Sciences Facultes have adopted this <u>Student code of conduct</u>. Please, review.

- University Calendar Section "Information for all students"
- Creating a respectful, inclusive and productive learning environment
- Accommodation of Religious Observance
- Student Conduct
- Non-academic Student Misconduct
- Accessibility
- Diversity / EDI
- Equity statement
- Discrimination and Harassment Policy
- <u>Policy on Human Rights, Equity and Fairness</u> The University is commit ed to promoting, providing and protecting a positive, supportive and safe learning and working environment for all its members.

UVic takes sexualized violence seriously, and has raised the bar for what is considered acceptable behaviour. Students are encouraged to learn more about how the university defines sexualized violence and its overall approach by visiting www.u

access the survey, which can be completed on your laptop, tablet or mobile device. I will remind you nearer the t me, but please be thinking about this important act vity, especially the following three quest ons, during the course.

What strengths did your instructor demonstrate that helped you learn in this course?

Please provide specific suggestions as to how the instructor could have helped you learn more effectively.

Please provide specific suggestions as to how this course could be improved.

^{*}Note that t ming will adapt to class needs.

Topic	Chapter	Week	Due Dates and Exam Information
Introduct on to course and topic, causality	Chapter 1	1	
Causality continued; Independent Research Projects	Chapter 19	2	Labs Begin
Review of OLS and Inference	Chapters 2/3/4/5	3	
Review Specification and Data Issues	Chapter 6/7/8/9	4	Problem Set One Due at the end of lab, Sept 25 th
No class on Monday, then Knowledge Check One		5	Knowledge check one, Oct 3rd
Review Limited Dependent Variable Models	Chapter 17	6	Research Proposal Due, Oct 7 th at 10am
Review and New Time series (Thursday Virtual Lecture)	Chapters 10/11/12	7	
Time series and Panel Data (Virtual Lectures)	Chapters 13/14	8	Problem Set Two Due at the end of lab, Oct 23
Panel Data	Chapters 13/14	9	
Simultaneous Equat ons and IV (Thursday Virtual Lecture)	Chapter 15/16	10	Knowledge Check Two, Nov 4 th
Dif erence-in-Dif erence	Selected readings on Brightspace	11	
Advanced Topics	Selected readings on Brightspace	12	Problem Set Three Due at the end of lab, Nov 20, Draf Paper Due Nov 18 th at 10am
Advanced Topics	Selected readings on Brightspace	13	
Knowledge Check Three		14	Knowledge Check 3, Dec 2 nd ; Last Day of Classes