

**SIMON FRASER UNIVERSITY
DEPARTMENT OF ECONOMICS**

Course Title: BUEC 333 – 4 Statistical Analysis of Economic Data

Section: D100

Term: Fall 2016

Instructor: B. Antoine

Description Topics: The course will introduce you to the statistical analysis of economic data: econometrics. We will focus on linear regression, which is by far the most common method for analyzing the relationship between two or more variables: we will emphasize both the use and interpretation of linear regression methods. Topics covered in this course include: hypothesis testing, specification, multicollinearity, serial correlation and heteroskedasticity. You will also get some experience using the statistical software R, and establish a foundation for further econometric study.

Grading: The course grade is based on weekly assignments (20% total), one midterm (30%) and a cumulative final exam (50%).

Required Text:

Introduction to Econometrics - Third Edition Update 2014
By James Stock and Mark Watson
ISBN: 9780133486872

Prerequisite: ECON 103 or 200; ECON 105 Or 205; BUEC 232 or STAT 2870; MATH 157; 60 units. Students with a minimum grade of A- in BUEC 232 or STAT 270 can take BUEC 333 after 30 units. Students seeking permission to enroll based in their BUEC 232 or STAT 270 grade must contact the Undergraduate Advisor in Economics. Students with credit for ECON/COMM 236 may not take BUEC 333 for further credit

Additional important information:

- There will be regular graded assignments consisting of both exam-type questions and computer exercises. The assignments will be posted on the course webpage. You are expected to work independently on the assignments. Cheating of any kind will result in at least a failing grade in the course.
- The computer exercises will involve some real econometric analysis **using the statistical software R**: R can be downloaded for free to use on your own computer; it is also currently installed on the lab computers. The use of R is **essential** and it is strongly suggested that you become familiar with the software **before the start of the semester**. A good place to start: follow the following steps: <http://swirlstats.com/students.html>
- The exam-type exercises will involve statistical computations and derivations. I encourage you to prepare for BUEC 333 by reviewing material from your introductory statistics course:

- e.g. probability distributions, sampling distributions, hypothesis testing.
- Details regarding lab hours will be announced during the first week of class. **It is your responsibility to check the course webpage regularly for up-to-date information regarding assignments, deadlines and reading materials.**

****NO TUTORIALS DURING THE FIRST WEEK OF CLASSES****

Students requiring accommodations as a result of a disability must contact the Centre for Students with Disabilities at 778-782-3112 or csdo@sfu.ca

All students are expected to read and understand SFU's policies with regard to academic dishonesty (S 10.02 and S 10.03). These policies are available at the following web address: www.sfu.ca/policies

For more information about SFU Economics, please visit our website:
www.sfu.ca/economics