Statistical Analysis of Economic Data

Business Economics 333

Section: D100

Term: 2011 Summer

Instructor: P. Nguimkeu

Discussion Topics:

This course will
introduce you to the statistical analysis of economic data: econometrics. The focus will be
on linear regression.
Emphasis will be placed on both the use and interpretation of this technique.
Topics covered in this course include: hypothesis testing, specification,
multicollinearity, serial correlation and heteroskedasticity. You will also get some
experience using statistical
software, and establish a foundation for further econometric study.

Grading:

Assignments will be given on a regular basis and will
require the use of EViews software. Course announcements, recommended practice
problems, and assignments will be posted on the course website which students
will be required to check regularly.

I
encourage you to prepare for BUEC 333 by reviewing material from your
introductory statistics course.
Concentrate your review on probability distributions and hypothesis
testing. Chapter 17 of Studenmund is a
good summary of this material, and I strongly encourage you to read it before
the semester begins.

Required Texts:

Using Econometrics: A Practical Guide (6th edition). A. H.
Studenmund. Pearson Addison Wesley, 2010.

Recommended Texts:

Materials/Supplies:

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

Notes:

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

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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 SFUs policies with regard to
academic dishonesty (S 10.02 and S 10.03).
These policies are available at the following web addresses:
http://www.sfu.ca/policies/gazette/student/s10-02.html and
http://www.sfu.ca/policies/gazette/student/s10-03.html