Faculty Liberal Arts and Professional Studies
Department of Economics

Course: AP/ECON 4220 3.0M **Course Webpage**: *https://eclass.yorku.ca*

Term: WINTER TERM 2026

Prerequisite :

Course Instructor

Joann Jasiak
(416) 736-2100 ext 77045
Vari Hall 1062
jasiakj@yorku.ca Office hours: TBA

Time and Location

Lectures Tuesday 11:30- 2:30 R N201

Course Description

This course is an introduction to econometrics for students who have already taken a course in introductory statistics or regression analysis. The course will cover the general linear model and systems of equations for applications to macro- and micro-economics, nonlinear models such as the logit and probit models for applications to insurance, and basic time series models for applications to finance. All theoretical concepts will be illustrated in class by simulations and empirical examples. Additional examples and problems will be provided to students in assignments. Students will be allowed to work in teams of two or (maximum) three. Suggested software are SAS, STATA and R. The SAS codes will be available on E-class and the software itself can be accessed on MyApps.

The objective of the course is to introduce students to the estimation and testing methods used in practice for the analysis of economic data.

The expected outcomes of this course are: 1. Know and understand the econometric theory behind the models
2. Learn and use SAS or another software to write a simple code and estimate the models from the data.
3. Know how to interpret a computer output of model estimation

Course Text

Required:

R.C. Hill, W.E Griffith, G.C. Lim J.M. Principles of Econometrics, 4th or 5th ed. (2018 or 2011) Wiley.

Suggested for complementary readings:

1. lecture notes at *https://eclass.yorku.ca*.

2. Using SAS for Principles of Econometrics, 4th Edition R. Carter Hill, Wiley

Evaluation

1. Mid-term 30% , date of exam: February 24; Grade can be improved by 0.5 with extra assignment

2. Final 46% (date to be determined)

3. Assignments 24% available on E-class with the data and SAS codes. The solutions need to be handed in on February 06, March 06 and April 3. **The code and computer output have to be included in the assignment for a full grade.**

Grading, Assignment Submission, Lateness Penalties and Missed Tests

Grading: The grading scheme for the course conforms to the 9-point grading system used in undergraduate programs at York (e.g., A+ = 9, A = 8, B+ - 7, C+ = 5, etc.). Assignments and tests will bear either a letter grade designation or a corresponding number grade (e.g. A+ = 90 to 100, A = 80 to 90, B+ = 75 to 79, etc.)
(For a full description of York grading system see the York University Undergraduate Calendar - https://calendars.students.yorku.ca/

Assignment Submission: Proper academic performance depends on students doing their work not only well, but on time. Accordingly, assignments for this course must be received on the due date specified for the assignment. **Students will be allowed to work in teams of two or (maximum) three.** Assignments are to be handed in online. The computer output is an essential component of the assignment, which has to be provided along with the code and typed or hand-written answers to the questions.

Lateness Penalty: Assignments received later than the due date will be penalized by one-half letter grade (1 grade point) per day that assignment is late. Exceptions to the lateness penalty for valid reasons such as illness, compassionate grounds, etc, will require supporting documentation (e.g., a doctor's letter).

Missed Tests: Students with a documented reason for missing a course test, such as illness, compassionate grounds, etc., which is confirmed by supporting documentation (e.g., doctor's letter) will be allowed to write a make-up test on a date determined by the Course Instructor. A deferred of deferred exam will not be offered. The weight of the midterm will not be transferred to the final. Further extensions or accommodation will require students to submit a formal petition to the Faculty.

IMPORTANT COURSE INFORMATION FOR STUDENTS

All students are expected to familiarize themselves with the following information, available on the Senate Committee on Academic Standards, Curriculum & Pedagogy webpage (see Reports, Initiatives, Documents) - http://secretariat-policies.info.yorku.ca/

- Senate Policy on Academic Honesty and the Academic Integrity Website
- Ethics Review Process for research involving human participants
- Course requirement accommodation for students with disabilities, including physical, medical, systemic, learning and psychiatric disabilities
- Student Conduct Standards
- Religious Observance Accommodation

Course ADD/Drop Deadlines

	Fall Term 2025 (F)	Winter Term 2026(W)
Last date to add a course **without permission** of instructor (also see Financial Deadlines)	Sept. 16	Jan. 15
Last date to add a course with permission of instructor (also see Financial Deadlines)	Sept. 23	Jan. 26
Last date to drop a course without receiving a grade (also see Financial Deadlines)	Nov. 4	March 09
Course Withdrawal Period (withdraw from a course and receive a grade of "W" on transcript – see note below)	**Nov. 5- Dec. 2**	**March 10- Apr 6**

***Policy and Guidelines on Withdrawn from Course:** http://secretariat-policies.info.yorku.ca/policies/withdrawn-from-course-w-policy-and-guidelines/