



Department of Economics Course Outline

Term: Winter 2005

Course: Economics 315
[Introduction to Econometrics I]

Section: 05

Time: TR 11:00 ? 12:15

Place: SB 142
(subject to change)

Instructor: Marian Miles

Office: SS 413

Telephone: 220-5859

Office Hours: T 10:00 ? 10:50 (SS 413)
F 08:30-10:00 (MS 470)

E-Mail: mmiles@math.ucalgary.ca

Textbook(s):

- R. Carter Hill, William E. Griffiths, & George C. Judge, *Undergraduate Econometrics*, Wiley Publishers, 2nd edition [**Required text**]
- R. Carter Hill, & Karen Gutermuth, *Using Excel for Undergraduate Econometrics*, Wiley Publishers [**Required Text**]

Book(s) on Reserve:

- Guyarati, D., *Basic Econometrics*, McGraw Hill, 4th edition.

- Hill, R. Carter, & Karen Gutermuth, *Using Excel for Undergraduate Econometrics*, Wiley Publishers
- Hill, R. Carter, William E.. Griffiths and George C. Judge, *Undergraduate Econometrics*, John Wiley and Sons, New York, 1997.
- *Stata User's Guide*
, Stata Press, 2003
- Stock, James & Mark Watson, *Introduction to Econometrics*, Addison Wesley, 1st edition, 2003

Blackboard:

This course will make use of Blackboard - students who are registered in the course can log on at <http://blackboard.ucalgary.ca/webapps/login>

Course Outline:

Introduction to techniques used in quantifying economic relationships. Topics include estimation and testing of hypotheses, forecasting and construction of prediction intervals, use of appropriate functional forms, detection and correction of measurement problems, model specification, and use of statistical software programs for single equation regression analysis (Excel, & Stata)

Prerequisites:

Economics 201/203; and Statistics 213

Topics	Textbook Chapters
Introduction and Review of Probability and Statistics	Chapters 1, 2
The Simple Linear Regression Model	Chapters 3, 4
Hypothesis Testing, Prediction, Functional Form	Chapters 5, 6
The Multiple Regression Model	Chapters 7, 8
Dummy Variables	Chapter 9

Some topics may be added or deleted depending on time constraints.

Class attendance is not mandatory. However, students are responsible for all the material covered during lectures and assigned as textbook reading. The textbook and lectures are complements, not substitutes for each other.

Grade Determination and Final Examination Details:

Two Midterm Examinations	@ 15% each	30%
Assignments & Quizzes	Total of 8	30%
Final Examination		40%

The format and dates of these tests and assignments will be discussed during the first week of classes. Each assignment is due at the beginning of the lecture on the due date. Late assignments will not be accepted. You are welcome to work with a small group (2 or 3 students) on the assignments and a group assignment is to be handed in. All students in the group will receive the same mark for that assignment.

Tests and final exams are marked on a numerical (percentage) basis, and then converted to letter grades. The course grade is then calculated using the weights indicated above. As a guide to determining standing, these letter grade equivalences will generally apply:

A+	97 ? 100	B+	81 ? 85	C+	66? 69	D+	53 ? 56
A	90 ? 96	B	75 ? 80	C	61 - 65	D	49 ? 52
A-	86 - 89	B-	70 - 74	C-	57 - 60	F	0 - 48

If, for some reason, the distribution of grades determined using the aforementioned conversion chart appears to be abnormal the instructor reserves the right to change the grade conversion chart if the instructor, *at the instructor's discretion*, feels it is necessary to more fairly represent student achievement.

A passing grade on any particular component of the course is not required for a student to pass the course as a whole.

Non-programmable calculators WILL be allowed during the writing of tests or final examinations, but cell-phones are strictly forbidden during the writing of examinations.

The exact date of the in-class **midterms** will be announced at least one week in advance. No deferred midterms will be given. In case of documented illness or family emergency, the extra weight will be shifted to the final examination. The Instructor should be *notified in advance* if a student will be unable to write a midterm. In any case, documentation must be

provided as soon as possible (within a day or so of the missed midterm).

There will be a Registrar scheduled **final examination**, lasting 2 hours. The FULL COURSE will be covered.

Tests and exams MAY involve multiple choice questions.

Students? Union Vice President Academic:

Laura Schultz

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Society of Undergraduates in Economics (S.U.E.)

www.fp.ucalgary.ca/econ

Notes:

- Students seeking reappraisal of a piece of graded term work (term paper, essay, etc.) should discuss their work with the Instructor within two weeks of the work being returned to the class.
- Make-up midterm tests/assignments and deferred midterm tests/assignments **will not be given**. In cases of documented illness, documented family emergency, or documented religious observance, extra weight will be given to the final examination.
- Midterm tests and the final examination will only be given on the indicated dates, not before.

Safewalk / Campus Security: 220-5333

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MM:dm

2004-11-17