

Department of Economics Course Outline

Term: Winter 2005

Course: Economics 315

[Introduction to Econometrics I]

Section: 0

06

Time: TR 2:00-3:15

Place:

ST 125

Instructor: Daniel V. Gordon

Office: SS 430

Telephone:

Office Hours:

TBA

E-Mail: dgordon@ucalgary.ca

Textbook(s):

Required:

Orley Ashenfelter, Phillip B. Levine, and David J. Zimmerman, ?Statistics and Econometrics: Methods and Applications, latest edition, John Wiley and Sons, Inc. [Required Text]

Book(s) on Reserve:

- (1) James H. Stock and Mark W. Watson, Introduction to Econometrics, Addison Wesley, 2003
- (2) R. Carter Hill, Wm E. Griffiths & G. C. Judge, *Undergraduate Econometrics*, Wiley Publishers 2/ed.
- (3) Stata User?s Guide, Stata Press, 2003.
- (4) Wooldridge, Jeffrey M., Introductory Econometrics, Thomson, South Western/2ed.
- (5) Gujarati, D., Basic Econometrics, McGraw-Hill (latest edition).
- (6) Ashenfelter, Levine, and Zimmerman, Statistics and Econometrics, Routledge / Latest ed.

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. Downloading data from CANSIM.

Prerequisites: Economics 201/203; and Statistics 213 or consent of the department.

Grade Determination and Final Examination Details:

Research Project*	30%	
Midterm Exam	30%	March 3, 2005
Final Exam	40%	

^{*} Project to be discussed in class.

The midterm examination will be held in class on March 3, 2005.

If a letter grade is applied to assignments or examinations, the equivalent percent grade is the mid-point value for the corresponding range. The letter grade/percent grade equivalences will be:

A+	95 ? 100	В	73 ? 76	C-	60 ? 62
A	85 ? 94	В-	70 ? 72	D+	56 ? 59
A-	80 ? 84	C+	67 ? 69	D	50 ? 55
B+	77 ? 79	С	63 ? 66	F	0 ? 49

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.

There will be a Registrar scheduled final examination, lasting 2 hours and held in a classroom.

Tests and exams may involve multiple choice questions.

Students? Union Vice President Academic:

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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.

Safewalk / Campus Security: 220-5333

DVG:pst 2004-11-24