Department of Economics
Course Outline

Term: Fall 2005

Course: Economics 419
[Introduction to Econometrics II]

Section: 01

Time: TR 11:00 ? 12:15

Place: ES 653

Instructor: Daniel V. Gordon

Office: SS 430

Telephone:

Office Hours: TBA

E-Mail: dgordon@ucalgary.ca

Textbook(s):

Wooldridge, Jeffrey M., *Introductory Econometrics, A Modern Approach*, Thomson, South Western, latest edition..
[Required]

Book(s) on Reserve:

(1) James H. Stock and Mark W. Watson, *Introduction to Econometrics,* Addison Wesley, latest edition.

(2) Seddighi, Lavelee, and Kalos, *Econometrics: A Practical Approach*, Routledge, latest edition.

(3) Ashenfelter, Levine, and Zimmerman, Statistics *and Econometrics*, Routledge, latest edition.

(4) Wooldridge, Jeffery M., *Introductory Econometrics,* Thomson, Soth, Western, 2nd edition.

Course Outline:

This course will focus on both the theory and application of econometric techniques. The least squares and maximum

likelihood estimators will be the principal tools for model estimation. The course will emphasize model specification and validation, discrete and limited dependent variable models and an introduction to time series econometrics.

Readings for first two weeks of Class

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Review your Economics 315 notes. Review your knowledge of Matrix Algebra, (Alpha C. Chiang Fundamental Methods of Mathematical Economics, Chapters 4 and 5 is a good reference.)

Grade Determination and Final Examination Details:

Research Project*	30%	
Midterm Exam	30%	Nov. 8, 2005
Final Exam	40%	

* Project to be discussed in class.

Research project, midterm and final exams are marked on a letter basis, then converted to the Universities grade point value. 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+	95 ? 100	B	73 ? 76	C-	60 ? 62
A	85 ? 94	B-	70 ? 72	D+	56 ? 59
A-	80 ? 84	C+	67 ? 69	D	50 ? 55
B+	77 ? 79	C	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.

Tests and exams may involve multiple choice questions.

The date of the in-class midterm is listed above. **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 the midterm. In any case, documentation must be provided as soon as possible (within a day or so of the missed midterm).

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* fifteen days of the work being returned to the class.
- This course will make use of Blackboard ? students who are registered in the course can log on at http://blackboard.ucalgary.ca/webapps/login . Please note that Blackboard features a class e-mail list that I will use. It is your responsibility to ensure that Blackboard uses the e-mail address of your choice..

Safewalk / Campus Security: 220-5333

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DVG:pst
2005-07-22