



## Department of Economics Course Outline

		<b>Term:</b>	Winter 2006
<b>Course:</b>	Economics 711.03 (91) Advanced Econometrics II	<b>Section:</b>	91
<b>Time:</b>	TR 18:00 ? 19:15	<b>Place:</b>	SS 423
<b>Instructor:</b>	Daniel V. Gordon		
<b>Office:</b>	SS 430	<b>Telephone:</b>	
<b>Office Hours:</b>	TR 15:00 ? 16:00	<b>E-Mail:</b>	<a href="mailto:dgordon@ucalgary.ca">dgordon@ucalgary.ca</a>

### Textbook(s):

*Required:*

Greene, W. H., *Econometric Analysis*, Prentice Hall, latest Edition

### Reserve Reading(s):

Davidson, R., and J. MacKinnon, *Estimation and Inference in Econometrics*, Oxford University Press, 1993

Greene, William H., *Econometric Analysis*, Prentice Hall, latest edition

Hayashi Fumio, *Statistics and Econometrics*, Princeton University Press, 2000

Hendry, D., *Econometrics: Alchemy or Science?*, Oxford University Press 1993

Johnston, J., and J. Dinardo, *Econometric Methods*, 4th edition, McGraw Hill, 1977

Long, J. S., *Regression Models for Categorical and Limited Dependent Variables*, Sage Publications 1997

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

Wooldridge, J. M., *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2002

**Other Readings will be required.**

**Course Topics:**

- Data Problems
- The Bootstrap
- Asymptotic Results
- Identification
- Stochastic Production Frontier
- Limited Dependent Variable Models

For each topic section, we will study the theoretical properties and empirical applications.

**Grade Determination and Final Examination Details:**

Exercises 30%

Seminar 30%

Research Paper 40%

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.

There will be no final examination in this course.

Students? Union Vice President Academic:

Paige Forsyth

Phone: 220-3911

E-mail: [kuvpaca@ucalgary.ca](mailto:kuvpaca@ucalgary.ca)

Students? Union Faculty Representative (Social Sciences)

Teale Phelps-Bondaroff

Phone: 220-3913 Office: MSC 251

E-Mail: [socialscirep@su.ucalgary.ca](mailto:socialscirep@su.ucalgary.ca)

**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.

Safewalk / Campus Security: 220-5333

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DVG:pst

2005-12-06