



Department of Economics Course Outline

Term: Fall 2004

Course: Economics 315
[Introduction to Econometrics I]

Section: 01

Time: MWF 12:00 ? 12:50
(50 minutes)

Place: SS 113
(subject to change)

Instructor: F.J. Atkins

Office: SS 410

Telephone: 220-5864

Office Hours: MWF 13:00 ? 13:50
(subject to change)

E-mail: atkins@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

- Ashenfelter, Orley, Levine, Phillip & Zimmerman, David. *Statistics and Econometrics: Methods and Applications*, Wiley Publishers, 2003

Berndt, E.R., *The Practice of Econometrics: Classic & Contemporary*, Addison Wesley

- 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

Problems in Error Specification

Chapters 11, 12

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. The textbook and lectures are complements, not substitutes for each other.

Grade Determination and Final Examination Details:

Two Midterm Examinations @ 20% each **40%**

Two Assignments @ 10% each **20%**

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 others on the assignments, however, each student must turn in **their own** work.

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+	95 ? 100	B+	80 ? 84	C+	65 ? 69	D+	50 ? 54
A	90 ? 94	B	75 ? 79	C	60 - 64	D	45 ? 49
A-	85 - 89	B-	70 - 74	C-	55 - 59	F	0 - 44

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.

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:

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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 tests/exams and deferred tests/exams 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.
- Tests and examinations will not be given before the scheduled dates.

Safewalk / Campus Security: 220-5333

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FJA/pml

2004-08-17