



Department of Economics Course Outline

Term: Spring 2004

Course: Economics 315
[Introduction to Econometrics I]

Section: 20

Time: MW 14:00 ? 16:50
(170 minutes)

Place: ST 130
(subject to change)

Instructor: L. Moldovan

Office: SS 413

Telephone: 220-5859

Office Hours: MW 17:00 ? 18:00
(subject to change)

E-Mail: ismoldov@ucalgary.ca

Textbook(s):

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

- R. Carter Hill, William E. Griffith, and George C. Judge, *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, William E. Griffith, & George C. Judge, *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

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

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:

1 Midterm Examination		30%
2 Assignments	@ 15% each	30%
Final Examination		40%

The format and dates of these tests and assignments will be discussed during the first week of classes.

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+	77 ? 79	C+	67 ? 69	D+	56 ? 59
A	88 ? 94	B	73 ? 76	C	63 - 66	D	50 ? 55
A-	80 - 87	B-	70 - 72	C-	60 - 62	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.

The exact date of the in-class **mid-term** will be announced at least one week in advance. No deferred mid-terms 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 mid-term).

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

Tests and exams WILL NOT involve multiple choice questions.

Students? Union Vice President Academic:

Demetrios Nicolaides

Phone: 220-3911

E-Mail suvpaca@ucalgary.ca

Students? Union Faculty Representative (Social Sciences)

Carina McDonald

Phone: 220-3913 Office: MSC 251

E-Mail socialscirep@su.ucalgary.ca

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

E-Mail kocuecon@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 one week of the work being returned to the class.
- Make-up tests/exams and deferred tests/exams will not be given.
- Tests and examinations will not be given before the scheduled dates.

Safewalk / Campus Security: 220-5333

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LM/pml

2004-03-22