

# **Department of Economics Course Outline**

Term: Winter 2004

Course: Economics 315

TR 12:30 ? 13:45

[Introduction to Econometrics I]

Section: 05

Place: PF 114

**Instructor:** Eugene Beaulieu

**Office:** SS 423 **Telephone:** 220-5862

Office Hours: TR 10:00-11:00am E-Mail: beaulieu@ucalgary.ca

And by appointment

#### **Textbook(s):**

Time:

- Damodar N. Gujarati, Basic Econometrics, Fourth Edition, McGraw-Hill/Irwin. 2004. [Required]
- Damodar N. Gujarati, *Student Solutions Manual for use with Basic Econometrics*, Fourth Edition. McGraw Hill/Irwin. 2003. [Recommended]

#### **Book(s) on Reserve:**

- Hill, R. Carter, William E. Griffiths, and George G. Judge, *Undergraduate Econometrics* Wiley.
- Guthermuth & Hill, *Using Excel for Undergraduate Econometrics*. Wiley.
- Dougherty, Chris, *Introduction to Econometrics*. Oxford University Press.
- Chatterjee, Hadi, *Price Regression Analysis by Example*. Wiley.
- Studenmund, *Using Econometrics*. Addison Wesley.
- Ashenfeltor, Orley, Levine, Phillip & David Zimmerman, *Statistics & Econometrics: Method & Applications*. John Wiley & Sons.
- Kahane, Leo, Regression Basics. Sage.

### **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.

## Prerequisites:

Economics 201/203; and any one of the following statistics courses: Anthropology 307, Educational Psychology 511/513, Engineering 319, Political

Science 399, Psychology 312, Sociology 311/315, 312, Statistics 201/211, 213, 333, 343/347, 357; or consent of the Department.

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Assignments	20%			
Midterm Examination	20%			
Final Examination	40%			

Students will be evaluated in accordance with the above grading scheme. Any work that is not submitted will be assigned a grade of zero. Students are reminded that they must comply with the regulations published in the University Calendar concerning "Intellectual Honesty," "Examinations," etc.

- There will be a Registrar scheduled **final examination**, lasting 2 hours. The FULL COURSE will be covered. The final exam will consist of problems and various types of short answer questions. There WILL NOT be any multiple choice questions.
- The **midterm test** will be held during regular class session. Deferred midterm tests will not be given. Students who are unable to write the midterm because of a DOCUMENTED illness, family emergency or religious observance will have the midterm weight shifted to the final. The midterm exam will consist of problems and various types of short answer questions. There WILL NOT be any multiple choice questions.
- Quizzes will be held approximately once per week. Only 10 quizzes will count toward the course grade and students will receive credit for their best 10. Each of the 10 quizzes will be worth 2% of the course grade. There MAY be multiple choice questions on the quizzes.
- Approximately 4 **assignments** will be assigned. The main purpose of the assignments will be to teach and test skills in using econometric software and conducting empirical analysis using data.

Assignments, tests and final exams will be assigned a numerical mark which will be compiled into a final percentage mark using weights given in the marking scheme. Course percentages will be converted into the University's letter grades. As a guide to determining standing, these letter grade equivalences will generally apply:

A+	95 - 100	B+	77 - 81	C+	67 - 69	D+	56 - 59
A	87 - 94	В	74 - 76	C	64 - 66	D	50 - 55

A- 82 - 86 B- 70 - 73 C- 60 - 63 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.

Students? Union Vice President Academic:

Demetrios Nicolaides

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Students? Union Faculty Representative (Social Sciences)

Carina McDonald

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

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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.

Safewalk / Campus Security: 220-5333

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ECB/pml 2003-11-28