Department of Economics
Course Outline

Term:	Fall 2004

Course:	Economics 419 Introduction to Econometrics II	**Section:**	01
Time:	TR 11:00 ? 12:15	**Place:**	ST 129
Instructor:	Daniel V. Gordon		
Office:	SS 430	**Telephone:**	
Office Hours:	TBA	**E-mail:**	dgordon@ucalgary.ca

Textbook(s):

Required: *James H. Stock and Mark W. Watson, Introduction to Econometrics, Addison Wesley, latest edition (packaged with Student Workbook).*

Book(s) on Reserve:

(1) Wooldridge, Jeffrey M., *Introductory Econometrics*, Thomson, South Western, 2nd edition.
(2) Seddighi, Lavelee, and Kalos, *Econometrics: A Practical Approach*, Routledge, latest edition.
(3) Ashenfelter, Levine, and Zimmerman, *Statistics and Econometrics*, Routledge, latest 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%	October 26, 2004
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 and held in a gymnasium.

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.

Safewalk / Campus Security: 220-5333

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DVG:pst
2004-08-10