



## Department of Economics Course Outline

**Term:** Winter 2004

**Course:** Economics 419  
Introduction to Econometrics II

**Section:** 02

**Time:** MWF 12:00 ? 12:50

**Place:** ST 128

**Instructor:** Daniel V. Gordon

**Office:** SS 430

**Telephone:**

**Office Hours:** TBA

**E-Mail:** [dgordon@ucalgary.ca](mailto:dgordon@ucalgary.ca)

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

*Required:*

James H. Stock and Mark W. Watson, *Introduction to Econometrics*, (packaged with student workbook) Addison Wesley, latest edition.

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

- (1) Wooldridge, Jeffrey M., *Introductory Econometrics*, Thomson, South Western, 2nd edition.
- (2) Ashenfelter, Levine, and Zimmerman, *Statistics and Econometrics*, Routledge, latest edition.
- (3) Badi H. Baltagi, *Recent Developments in the Econometrics of Panel Data*, Edward Elgar, 2003/1.

### **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 time series econometrics.