



Department of Economics Course Outline

		Term:	Winter 2014
Course:	Economics 495 Econometrics I	Section:	01
Time:	TR 15:30 – 16:45	Place:	TBA
Instructor:	Eugene Choo	E-mail:	echoo@ucalgary.ca
Office:	SS 446	Office Hours:	T 10:00 – 12:00

Textbook(s):

Required: Wooldridge, Jeffrey M., *Introductory Econometrics*, Thomson, South Western, latest edition.

Recommended: Kennedy, Peter *A Guide to Econometrics*, 6th ed, MIT

Book(s) on Reserve:

A Guide to Econometrics, 6th Edition by Peter Kennedy, The MIT Press.

Course Outline:

Econometrics combines Economic Theory, Statistics, and Mathematics. The primary objective of the course is to provide students with a solid theoretical and practical foundation for the interpretation of empirical evidence in economics. Besides focusing on econometric theory, students will also have “hands-on” experience working with economic data. This course will focus on the use of multi-variate linear regression model in cross sectional econometrics. Students will also be introduced to time-series, panel data and limited dependent variable models.

Recommended Preparation:

Econ 495 starts at a level that assumes familiarity with the material covered in Econ 395 and Stats 213, including proficiency at mathematical statistics and some calculus. We make occasional, but limited, use of matrix algebra. While we review key results in class, students may find the textbook appendices provide a useful overview of the material. Students with weak math backgrounds will especially benefit by taking the recommended math courses.

The applied component to this course requires the use STATA software. Students are required to use STATA software on assignments, and should expect to be tested on basic coding and output. Computers in the Tri-Faculty computer lab (SS018) are equipped with STATA.

Grade Determination and Final Examination Details:

Five (5) Exercises @ 6% each	30%
Two (2) Midterm Exams @ 15% each*	30%
Final Exam	40%
	<u>100%</u>

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 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

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.

All students must comply with the regulations published in the University Calendar concerning “Intellectual Honesty,” “Examinations,” etc.

Students who are unable to write the midterm because of an illness, family emergency or religious observance will have the midterm weight shifted to the final examination. Documentation MUST be provided.

Students’ Union Vice-President Academic:

Emily Macphail

Phone: 403-220-3911

E-mail suvpaca@ucalgary.ca

Students’ Union Faculty Representative (Arts)

Phone: 403-220-3913 Office: MSC 251

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

www.ucalgary.ca/sue

Society of Undergraduates in Economics is a student run organization whose main purpose is to assist undergraduate economics students succeed both academically and socially at the

University of Calgary. Services include access to the exam bank, career partnerships with the Career Centre through hosting industry nights and information sessions, recognizing achievements in teaching, and organizing social events for members. They invite you to join by contacting sue@ucalgary.ca.

Faculty of Arts Program Advising and Student Information Resources

- Have a question, but not sure where to start? The Faculty of Arts Program Information Centre (PIC) is your information resource for everything in Arts! Drop in at SS102, call them at 403-220-3580 or email them at artsads@ucalgary.ca. You can also visit the Faculty of Arts website at <http://arts.ucalgary.ca/undergraduate> which has detailed information on common academic concerns.
- For program planning and advice, contact the Student Success Centre (formerly the Undergraduate programs Office) at 403-220-5881 or visit them on the 3rd Floor of the Taylor Family Digital Library.
- For registration (add/drop/swap), paying fees and assistance with your Student Centre, contact Enrolment Services at 403-210-ROCK [7625] or visit them in the MacKimmie Library Block.
- Online writing resources are available at <http://ucalgary.ca/ssc/writing-support/online-writing-resources>

Notes:

- It is the student's responsibility to request academic accommodations. If you are a student with a documented disability who may require academic accommodation and have not registered with the Disability Resource Centre, please contact their office at 403-220-8237. Students who have not registered with the Disability Resource Centre are not eligible for formal academic accommodation. You are also required to discuss your needs with your instructor no later than fourteen (14) days after the start of this course.
- Students seeking reappraisal of a piece of graded term work should discuss their work with the instructor *within fifteen days* of work being returned to class.

Safewalk / Campus Security: 403-220-5333

Emergency Assembly Point: TBA

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