

Economics 495(L01) Econometrics 1

Instructor:	Marian Miles	Lecture Location:	ENE 241
Phone:	403-220-7893	Lecture Days/Time:	TR 14:00 – 15:15
Email:	mamiles@ucalgary.ca		
Office:	SS 350		
Office Hours:	T 10:45 – 11:45	Fall 2015	

Textbook(s): REQUIRED Wooldridge, Jeffrey M., *Introductory Econometrics*, 5th Edition, 2013 Cengage.
Optional Lab Book - Pedace, *Econometrics for Dummies*, 2013 John Wiley & Sons

Book(s) on Reserve:

A. Colin Cameron & Pravin K. Trivedi, *Microeconometrics using Stata Revised Edition*, Stata Press
Jeffrey M. Wooldridge, *Introductory Econometrics: A Modern Approach*, 5th ed, Cengage Learning

Desire2Learn: This course will make use of the Desire2Learn (D2L) platform. Students who are registered in the course can log on at <http://d2l.ucalgary.ca> through their student centre. Please note that D2L features a class e-mail list that may be used to distribute course-related information. These e-mails go to your University of Calgary e-mail addresses only.

Course Outline:

This course will focus on the theory and application of the multi-variate linear regression model. The least squares estimators will be the principal tool for model estimation. The course will emphasize the fundamentals of regression models and deal with model specification, estimation and hypothesis testing. Students will be introduced to cross-sectional, time series and panel data models.

The applied component to this course requires the use of 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.

Week	Topic	Readings ^{a)}	Notes
1	Stats review and simple regression model	Chapters 1 & 2 and review Stats. 213 and Econ. 395 notes.	Class begins Sept. 8
2	Multi-regression Model: estimation & inference	Chapters 3 & 4	
3	Multi-regression Model: inference & asymptotics	Chapters 4 & 5	
** 3	Assignment #1 due		Sept. 25

4	Multi-regression Model: asymptotics & other issues	Chapters 5 & 6	
** 5	<u>Assignment #2 due</u>		<u>Oct. 9</u>
5	Dummy Variable Models	Chapter 7	
6	Heteroskedasticity	Chapter 8	
** 7	<u>Assignment #3 due</u>		<u>Oct. 23</u>
7	Data Issues	Chapters 9	
**8	MIDTERM– Oct. 27		Chapters 1 - 9
8	Time Series Models	Chapter 10	
9	Time Series Models	Chapters 10 & 11	
10	Time Series Models	Chapter 11	No class Nov. 12
** 11	<u>Assignment #4 due</u>		<u>Nov. 20</u>
11	Time Series Models	Chapter 12	
12	Panel Data Models	Chapters 13, 14	
13	Instrumental Variables	Chapter 15	
**14	<u>Assignment #5 due</u>		<u>Dec. 7</u>
14	Review		Last class on Dec. 8
	Final examination scheduled by the Registrar's Office.	a) All readings from Wooldridge	

Grade Determination and Final Examination Details:

5 Assignments	35%
Midterm Exam (Oct. 27, in class)	25%
Final Exam	40%

Tests and final exams are marked on a numerical (percentage) basis, then converted to letter grades. The course grade is then calculated using the weights indicated above. The following 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

A passing grade on any particular component of the course is not required for a student to pass the course as a whole.

The format and due dates of the assignments and midterms will be discussed during the first week of lectures. Late assignments will not be accepted.

Non-programmable calculators **WILL** be allowed during the writing of tests or final examinations. Programmable calculators, cellphone, tablets and laptops are **NOT** allowed during the writing of tests or final examinations.

There will be a Registrar scheduled final examination, held in a classroom or a gym, lasting 2 hours. The **FULL COURSE** will be covered.

Tests and exams **WILL NOT** involve multiple choice questions.

Notes:

- All students must comply with the regulations published in the University Calendar concerning “Intellectual Honesty,” “Examinations,” etc.
- Students seeking reappraisal of a piece of graded term work (term paper, essay, etc.) should discuss their work with the Instructor *within fifteen days* of the work being returned to the class.
- 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 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 should be aware that no “make-up” midterms will be given.
- Please note that the following types of emails will receive **no response**: emails not addressed to anyone in particular; emails where the recipient's name is not spelled correctly; anonymous emails; emails in which the sender has not identified which course and section he/she is taking; and, emails involving questions that are specifically addressed on the course outline.
- The use of cell phones for any purpose in class is prohibited. The classroom is a no cell phone zone. Laptops and tablets may only be used for note-taking purposes.

Students' Union Vice-President Academic:

Stephan Guscott
Phone: 403-220-3911
E-mail suvpaca@ucalgary.ca

Students' Union Faculty Representative (Arts)

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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 Arts Students' Centre 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, including program planning and advice.
- 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://www.ucalgary.ca/ssc/resources/writing-support>

Safewalk/Campus Security: 403 220 5333
Emergency Assembly Point: ICT Food Court