

Department of Economics Course Outline

Course: Economics 497

[Econometrics II]

Time: TR 14:00 – 15:15 **Term:** Winter 2014

Instructor: Eugene Choo Section: 01

Office: SS 446 Place: SA 147

Office T 10:00 – 12:00 E-Mail: echoo@ucalgary.ca

Hours:

Textbook(s):

Required: Wooldridge, Jeffrey M., *Introductory Econometrics*, Thomson, South Western, 4th ed.

Recommended: Wooldridge, Jeffrey M., *Econometric Analysis of Cross Section and Panel Data*, 2nd ed., MIT

Book(s) on Reserve:

Jeffrey M Wooldridge, *Econometric Analysis of Cross Section and Panel Data*, MIT Press, Second Edition.

Course Outline:

This course will focus on both the theory and application of econometric techniques. It extends the material covered in Econ 495, beginning with a matrix treatment of the linear model. It also looks at a number of non-linear estimation techniques like the maximum likelihood estimator and the general method of moment estimator. Examinations will include both theory and applied questions. The course will emphasize limited dependent variable models, panel data models, time series econometrics and an introduction to asymptotic theory.

Grade Determination and Final Examination Details:

Five (5) Exercises @ 8% each	40%
One Midterm Exams	20%
Final Exam	40%
	100%

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	В	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: 403-220-3913Office: MSC 251

E-mail arts1@su.ucalgary.ca arts2@su.ucalgary.ca, arts3@su.ucalgary.ca, arts4@su.ucalgary.ca

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: MacEwan Student Ctre – North Courtyard * * * * * *

EC/mi 2013-11-21