



Department of Economics Course Outline

		Term:	Fall 2007
Course:	Economics 617 Advanced Econometrics II	Section:	01
Time:	MW 10:00 – 11:15	Place:	SS 423
Instructor:	Daniel V. Gordon	E-mail:	dgordon@ucalgary.ca
Office:	SS 430	Office	TBA
		Hours:	

Reading(s):

Davidson, R., and J. MacKinnon, *Estimation and Inference in Econometrics*
Greene, W. H., *Econometric Analysis*, Prentice Hall, 5th Edition, 2003
Wooldridge, J. M., *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2002
Johnston, J., and J. Dinardo, *Econometric Methods*, 4th edition

Other Readings and Papers will be presented in class.

Course Outline:

The purpose of this course is to read and do applied econometrics. I will lecture on different econometric topics (listed below) we will then read and discuss the main applied econometric papers in the area and we/you will replicate the outcome for one of the papers. This is an interactive course and students are expected to participate at all levels; lectures, replication, discussion, presentation of STATA code and general feed back in class.

Topics:

Conditional Expectations and some basic Econometrics,
Instrumental Variables,
Maximum Likelihood,
Generalized Methods of Moments,
Model Specification,
Censored and Truncated Distributions,
Sample Selection Corrections,
Panel and Dynamic Panel Models,
Discrete Response Models,
Hazard Functions,
And more if time allows.

Grade Determination and Final Examination Details:

Replication of one published paper	30%
Presentations and Discussion	30%
Research Paper*	40%

*Students must hand in a rough outline of the paper by October 5, 2007.

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.

Notes:

- 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 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.

Safewalk / Campus Security: 220-5333

* * * * *