



## Department of Economics Course Outline

**Term:** Winter 2004

**Course:** Economics 617  
[Advanced Econometrics II]

**Section:** 01

**Time:** MW 13:00 ? 14:15

**Place:** SS 423

**Instructor:** Daniel V. Gordon

**Office:** SS 430

**Telephone:**

**Office Hours:** TBA

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

### Textbook(s):

*Required:*

A list of readings from textbooks and journal articles will be provided in class.

### Book(s) on Reserve:

- Berndt, Ernst R., *Econometrics*, Addison-Wesley, latest edition.
- Maddala, G., *Limited Dependent & Qualitative Variables in Econometrics*, Cambridge, 1983.
- Griliches, Z. & M. Intrilligator, *Handbook of Econometrics Vol. 11*, North Holland, 1984.
- Efron, B. & R.J. Tibshirani, *An Introduction to the Bootstrap*, Chapman & Hall, latest edition.
- Lancaster, Tony, *The Econometric Analysis of Transition Data*, Cambridge, latest edition.
- Pudney, Stephen, *Modelling Individual Choice*, Blackwell, latest edition.
- Hsiao, C., *Analysis of Panel Data*, Cambridge, latest edition.
- Stock, J. H., and Watson, H. W., *Introduction to Econometrics*, Addison Wesley, 2003.
- Long, J. Scott, *Regression Models for Categorical and Limited Dependent Variables*, Sage, 1997.

### Course Outline:

This is a course in applied econometrics. The focus of the course is to investigate the structure and testing for a specific class of econometric models under the general heading of Limited Dependent Variables. Topics to be covered include Economic Duration Data and Hazard Functions, Fixed and Random Coefficient models, Specification searches and Models with Discrete Dependent Variables. Maximum Likelihood and Generalized Method of Moments estimators will be the principal tools for model estimation

### Grade Determination and Final Examination Details:

Assignments	30%
Research Paper	40%
Final Exam	30%

Assignments, tests and final exams are marked on a letter basis, then converted to the Universities grade point value. The course grade is then calculated using the weights indicated above. 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.

Non-programmable calculators will be allowed during the writing of tests or final examinations.

The two hour final examination will be scheduled by the Instructor and will be held during the final examination period.

Students? Union Vice-President Academic

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### Notes:

- Students seeking reappraisal of a piece of graded term work (term paper, essay, etc.) should discuss their work with the Instructor within two weeks of the work being returned to the class.

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DVG:pst  
2003-11-20