

Economics 497(L01) Econometrics II

Instructor:	Professor D.V. Gordon	Lecture Location:	SB 105
Phone:	403 220 5080	Lecture Days/Time:	MWF 12:00 – 12:50
Email:	dgordon@ucalgary.ca		
Office:	SS 326		
Office Hours:	MW 11:00 – 11:50	WINTER 2015	

Textbook(s):

Required: P. Kennedy *A guide to econometrics* Wiley-Blackwell, 2008, 6th edition

Book(s) on Reserve:

Jeffrey M Wooldridge (W), *Introductory Econometrics*, Thomson, South Western, 4th ed.
J.D. Angrist and J-S. Pischke (AP), *Mostly Harmless Econometrics: An Empiricist's Companion*, Princeton University Press, 2009.
W. Enders *Applied Econometric (E)*, Time Series Wiley, 4th edition, 2014
P. Kennedy *A guide to econometrics (K)*, Wiley-Blackwell, 2008, 6th edition

Course Outline:

The course will focus on both the theory and application of econometric techniques. It extends the material covered in Econ 495, beginning with a general presentation of the k-variable model. A number of non-linear estimation techniques like the maximum likelihood estimator and the general method of moment estimator will be described. The course will emphasize identification strategies, limited dependent variable models, panel data models, systems of equations and time series econometrics. Examinations and assignments will include both theory and applied questions. Students are expected to use the Econometric software Stata. Students are expected to have a basic working knowledge of Stata commands. Stata software is loaded on the machines in the Tri-faculty lab in the basement of SS building. A detailed reading list will be available on D2L.

Grade Determination and Final Examination Details:

Five (4) Exercises @ 10% each	40%
Midterm Exam: March 2, 2015	25%
Final Exam	<u>35%</u>
	<u>100%</u>

Tests and final exams will be 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

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> using or through their student centre. Please note that D2L features a class e-mail list that may be used to distribute course-related information. It is your responsibility to ensure that D2L uses the e-mail address of your choice.

No deferred midterm will be given. In case of documented illness or family emergency, the extra weight will be shifted to the final examination. The Instructor should be notified in advance if a student will be unable to write the midterm. In any case, documentation must be provided as soon as possible (within a day or so of the missed midterm).

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:

Hana Kadri

Phone: 403-220-3911

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Students' Union Faculty Representative

(Arts) Phone: 403-220-3913 Office:
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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 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.
- 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: ICT Food Court

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2014-10-08