

Economics 615 (Econometrics I)

Instructor: Campa Pamela
Phone: +1 (403) 220-4628
Email: pcampa@ucalgary.ca

Lecture Location: SS 403
Lecture Days/Time: MW 09:00-10:15

Office: SS 422
Office Hours: By appointment

Fall 2017

Textbook(s):

- A. Colin Cameron and Pravin K. Trivedi. *Microeconometrics: Methods and Applications* (Cambridge University Press, 2005)
- B. Angrist, J., and S. Pischke. *Mostly Harmless Econometrics* (Princeton University Press, 2008)

Although in the outline I refer to entire chapters of the textbooks, sometimes you will be required to read only portions of each chapter, the selection of which will be made clear during the respective class.

In some of the assignments you will be asked to solve some problems in Stata. A useful reference for applications in Stata is:

Colin Cameron and Pravin K. Trivedi. *Microeconometrics Using Stata*, Revised Edition (Stata Press 2010)

In addition, we will occasionally discuss in class research papers. You can be tested for the portion of these readings that is included in the lecture slides. All the readings and the lectures slides will be available in PDF on D2L, unless otherwise noted.

Another text that you might find useful is:

Wooldridge, *Econometric Analysis of Cross Section and Panel Data*. (MIT Press)

Book(s) on Reserve:

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:

1. Linear Models

Ordinary Least Squares, Model Misspecification

CT, Chapter 4

MHE, Chapter 3

2. Classical Hypothesis Testing

- Hypothesis testing for inference

CT Chapter 7

- Specification tests and model selection

CT Chapter 8

3. Instrumental Variables

CT, Chapter 4

MHE, Chapter 3

4. Discrete Choice Models

- Binary Outcome Models: Logit, Probit

CT Chapter 14

- Numerical Maximization

CT Chapter 16

5. Fixed Effects, Difference-in-Differences and Panel Data

MHE Chapter 5

6. Regression Discontinuity Design

MHE Chapter 6

Grade Determination and Final Examination Details:

First Midterm Examination: 15%

Second Midterm Examination: 15%

Four Home Assignments and Class Participation: 20%. Students may work on home assignments in groups of up to three people, but they need to hand in individual copies of the solutions. Students are strongly encouraged to work on the assignments and to understand the solutions, as this will undoubtedly help in test preparation. Midterms and Finals are usually based on problem solving techniques developed in class and in the homework assignments.

Final Examination: 50%

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

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

There will be a Registrar scheduled final examination, held in a classroom, lasting 2 hours.

Tests and exams **WILL** involve multiple choice questions.

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

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' Union Vice-President Academic:

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

Students' Union Faculty Representative (Arts)

Phone: 403-220-3913 Office: 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 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: