



Department of Economics Course Outline

		Term:	Winter 2012
Course:	Economics 615 Advanced Econometrics I	Section:	01
Time:	MW 11:00 – 12:15	Place:	SS 843
Instructor:	Daniel V. Gordon	E-mail:	dgordon@ucalgary.ca
Office:	SS 402	Office	TBA
		Hours:	

Textbook(s):

Required: Davidson, R., and J. MacKinnon, *Econometric Theory and Methods*, Oxford University Press, 2004

Reserve Reading(s):

Articles and other readings will be assigned during the semester.

Course Outline:

The purpose of these lectures is to introduce the theoretical concepts and empirical applications of econometric techniques. The learning objective for students is to have a solid understanding of the theoretical framework that allows the statistical application and to be able to carry through with an empirical exercise of modelling, diagnostic checking, testing and forecasting. The course will emphasize model specification, identification and validation, discrete and limited dependent variable models, cross-section time-series structures and Hazard functions.

Readings

Prior to the start of class, students are to review basic multi-regression least squares procedures and hypothesis testing. Any good undergraduate book is acceptable. Examples are:

James H. Stock and Mark W. Watson, *Introduction to Econometrics*, Addison Wesley, 2003.

Wooldridge, Jeffrey M., *Introductory Econometrics*, Thomson, South Western, 4nd edition.

Grade Determination and Final Examination Details:

Research Project*	35%	
Midterm Exam	25%	February 29, 2012
Final Exam	40%	

* Project to be discussed in class.

Research project, midterm 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

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.

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

Tests and exams may involve multiple choice questions.

The date of the in-class midterm is listed above. **No deferred midterms 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).

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.

Safewalk / Campus Security: 220-5333
Emergency Assembly Location – Social Sciences Food Court
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DVG/mi
2011-10-12