



Department of Economics Course Outline

		Term:	Fall 2009
Course:	Economics 715 Advanced Econometrics III	Section:	01
Time:	TR 11:30 – 12:45	Place:	SS 403
Instructor:	Daniel V. Gordon	E-mail:	dgordon@ucalgary.ca
Office:	SS 430	Office	TBA
		Hours:	
Textbook(s):			

Required: Wooldridge, J. M., *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2002

Readings:

Davidson, R., and J. MacKinnon, *Estimation and Inference in Econometrics*
Hayashi, Fumio, *Econometrics*, Princeton University Press, 2000
Hendry, D., *Econometrics: Alchemy or Science?*, Oxford University Press 1993
Johnston, J., and J. Dinardo, *Econometric Methods*, 4th edition
Long, J. S., *Regression Models for Categorical and Limited Dependent Variables*, Sage
Publications 1997 Greene, W. H., *Econometric Analysis*, Prentice Hall, 5th
Edition, 2003

Other Readings will be assigned in class.

The purpose of the course is to cover in depth both the theoretical and empirical foundations of important econometric topics.

Course Topics:

- i. **General Linear Model**
- ii. **Data Problems: The importance of Randomness, Sample Selection**
- iii. **Instrumental Variables and the Identification Problem.**
- iv. **Limited Dependent Variable Models.**
- v. **Panel data models.**
- vi. **Structural models.**
- vii. **And other topics as time permits**

Grade Determination and Final Examination Details:

Exercises	25%
Seminar	20%
Research Paper	30%
Final Exam	25%

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.

Students' Union Vice President Academic:

Meg Martin
 Phone: 403-220-3911
 E-mail suvpaca@ucalgary.ca

Students' Union Faculty Representative (Social Sciences)

Carina McDonald
 Phone: 403-220-3913 Office: MSC 251
 E-Mail socialscirep@su.ucalgary.ca

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.
- In case of emergency evacuation, the assemble point is the Professional Faculties Food Court.
- **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: 403-220-5333
