Economics 120C – Econometrics
Fall 2013
MWF 12:00 – 12:50 pm, Center Hall 214

Instructor
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Teaching Assistants
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Reader
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Discussion Sections
Friday 3:00 – 3:50 pm, Pepper Canyon Hall 122
Friday 4:00 – 4:50 pm, Pepper Canyon Hall 122

Econ 120C - Econometrics C

Course Description
The objective of Econ 120C is to provide students with knowledge of econometrics in theory and applications. By the end of the course, students should be skilled users of basic econometric methods. Students should be able to interpret empirical studies in ways that are interesting, enlightening, and useful. They should also be aware of potential problems with regression analysis and know how to make corrections if these problems are present.

Course Materials
Required Textbook: "Introduction to Econometrics" by James H. Stock and Mark W. Watson, 2nd edition (UCSD Custom), Pearson/Addison-Wesley. Chapters to be covered: 10, 11, 12, 13, and part of 14 and 15.

Required Software: The software for this course is STATA (www.stata.com). Students are NOT required to buy the software. Students can use STATA in the computer lab in Economics Building #100, and in other computer labs on campus, such as ERC 117. Do not use other software packages to complete course assignments. Students can also access STATA via the Virtual Lab. See http://acms.ucsd.eu/students/VirtualLabsMain.html for more information. Individual copies of Intercooled STATA (i.e., STATA /IC) can be leased for six months for $69 from file://localhost/lhttp/::www.stata.com:order:new:edu:gradplans:gp-direct.html. Small STATA is not adequate due to its inability to handle large datasets.
Optional Text on Using STATA: "Statistics with STATA (updated for Version 10)" by Lawrence Hamilton (2009), Cengage. Free websites for help on using STATA will be provided on our web page on TED.

Course Web Page
A course webpage is available at http://ted.ucsd.edu.
It will include information relevant to the course, such as announcements, homework assignments, practice problem sets, solutions, syllabus, schedule and more. You should check this page regularly.

Lectures and Discussion Sections
It is important to come to every lecture. If you should miss a class, it is your responsibility to get the notes and any information provided in class. There are two weekly discussion sections for this course. You may attend either

section as suits your schedule. The discussion sections are not mandatory. However, you are **strongly recommended** to attend them since the TAs will go over practice problems, the kind of problems you may encounter on exams. You will also be able to ask the TA any question about the material covered in the lectures during these discussion sections. <u>The first discussion section will take place Oct 4th only</u>.

Homework
There will be three homework assignments in this course. You will be required to use STATA to complete them. They will be graded on effort, not on the correctness of answers. If you honestly attempt all the questions in the homework, you will get 100%. Complete all your homework assignments ON YOUR OWN. Remember, homework is assigned to assist you in learning the software and at the same time it is a good check of your understanding of the statistical and econometrical concepts taught in class.

Grading
15% Homework Assignments
35% Midterm Exam
50% Final Exam

The midterm examination is scheduled to **Friday, November 8th, from 6:00 to 7:20 pm**. It is scheduled to take place in Peterson Hall 108, but check closer to the midterm as we may have an overflow room. The final exam will take place on **Thursday, December 12th** from 11:30 am to 2:30 pm and will be cumulative. The dates for the exams are not negotiable. There are no make up exams. If you miss a midterm for a justifiable and verifiable medical/legal reason, your midterm grade will be your grade on the final. Otherwise you will receive a zero, no exceptions!!

The overall course grade, computed using the weights specified above, will be curved. In general, the class average corresponds to the lowest B-.

Academic Integrity
Academic dishonesty will be treated in this course as a serious violation of university rules. As stated in the UCSD Policy on Integrity of Scholarship: "*Integrity of scholarship is essential for an academic community. The University expects that both faculty and students will honor this principle and in so doing protect the validity of University intellectual work. For students, this means that all academic work will be done by the individual to whom it is assigned, without unauthorized aid of any kind.*" You can find information on the university's policy on academic integrity at this website: http://www.ucsd.edu/current-students/academics/academic-integrity/index.html.

Tentative Schedule (exams dates will not change)

Days	Topic	Textbook Chapter
Sept 30th - Oct 4th	Discrete Choice Models	11
Oct 7th – Oct 11th	Discrete Choice Models	11
Oct 14th – Oct 18th	Instrumental Variables Regression	12
Oct 21st – Oct 25th	Instrumental Variables Regression	12
Oct 28th – Nov 1st	Regression with Panel Data	10
Nov 4th – Nov 6th **Fri Nov 8th, 6 - 7:20pm**	Regression with Panel Data **Midterm Examination**	10 **11, 12 and part of 10**
Nov 13th – Nov 15th	Experiments and Quasi-Experiments	13
Nov 18th – Nov 22nd	Experiments and Quasi-Experiments	13
Nov 25th – Nov 27th	Time Series Regression	14-15
Dec 2nd – Dec 6th	Time Series Regression	14-15
Thu Dec 12th 11:30 am – 2:30 pm	**Final Examination**	**All material covered during quarter**