Economics 120C – Econometrics
Fall 2015
Section A00: MWF 10:00 – 10:50 am, Center Hall 115
Section B00: MWF 11:00 – 11:50 am, Center Hall 115

Instructor
Maria Teresa Cândido
Office: 110A Economics
Office Phone #: 534-2518
Office Hours: Mondays 12:30 am – 2:00 pm
Email: mcandido@ucsd.edu

Teaching Assistants
Yaein Baek   yibaek@ucsd.edu
Office Hours: Fridays, 4 – 5:30 pm (Sequoyah 140)

Zachary Breig   zbreig@ucsd.edu
Office Hours: Wednesdays, 12:20 – 1:50 pm (Economics 126)

Ying (Jenny) Feng   yif014@ucsd.edu
Office Hours: Tuesdays, 9:30 – 11 am (Sequoyah 208)

Eul Noh   e1noh@ucsd.edu
Office Hours: Thursdays, 11 am – 12:30 pm (Economics 120)

Discussion Sections
Tuesdays 5:00 – 5:50 pm, Pepper Canyon Hall 122
Tuesdays 6:00 – 6:50 pm, Pepper Canyon Hall 122

Thursdays 7:00 – 7:50 pm, Pepper Canyon Hall 122
Thursdays 8:00 – 8:50 pm, Pepper Canyon Hall 122

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 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 homework assignments. Students can also access STATA via the Virtual Lab. See http://acms.ucsd.edu/students/govirtual/index.html for more information. Individual copies of Intercooled STATA (i.e., STATA /IC) can be leased for six months for $75 from http://www.stata.com/order/new/edu/gradplans/student-pricing/. Small STATA is not adequate due to its inability to handle large datasets.
There are several free websites for help on using STATA and those will be provided on our TED page.

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. The first discussion section will take place Oct 6th only.

Homework
There will be three homework assignments in this course. You will be required to use STATA to complete them, and they will be completed online, on TED. 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
30% Midterm Exam
55% Final Exam
The midterm examination is scheduled to **Thursday, November 5th, from 5:00 to 6:20 pm, in Galbraith Hall 242**. The final exams are cumulative and will take place on **Tuesday, December 8th** from 11:30 am to 2:30 pm for session **B00**, and **Friday, December 11th** from 8:00 am to 11:00 am for session **A00**. 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: https://students.ucsd.edu/academics/academic-integrity/policy.html

Honors sections (120AH, 120BH, 120CH):
Students who are earning mostly As in the econometric sequence are encouraged to take the honors sections. This year we will be offering 120AH in the fall, 120BH in the winter and 120CH in the spring. These small, one-unit classes give you an opportunity to learn the 120 material in more depth with a faculty member. Honors sections typically include lectures on additional 120 material and/or involve reading and discussing academic research papers and/or doing an empirical project and writing a short paper. You will get the opportunity to work on skills that are difficult to offer in large classes such as writing and presenting your work. Since honors sections are capped at 20 students, the instructor will get to know you well and be able to write an informed letter of recommendation.

Tentative Schedule (exams dates will not change)

Days	Topic	Textbook Chapter
Sept 25th - Oct 7th	Discrete Choice Models	11
Oct 9th – Oct 23rd	Instrumental Variables Regression	12
Oct 26th – Nov 6th	Regression with Panel Data	10
Thu Nov 5th, 5-6:20 pm	**Midterm Examination**	**11, 12 and part of 10**
Nov 9th – Nov 25th	Experiments and Quasi-Experiments	13
Nov 30th – Dec 4th	Time Series Regression	15
B00: Tue Dec 8 A00: Fri Dec 11	**Final Examination**	**All material covered during quarter**