Econometrics C
Econ 120C, Spring 2020

The information below should be considered extremely tentative, and will likely change depending on our pace and situation through the quarter. I reserve the right to modify this information as needed. Please check the syllabus and Canvas announcements regularly for updates.

Course description: As the last of the econometrics sequence, this course is mainly designed to provide the student with the statistical estimation, and hypothesis testing of the panel data and time series data. We are going to build on the material that you learned in Econ 120A and 120B. You'll learn how to estimate these models on real data sets using Stata, a statistical package that you were introduced to in Econ 120A and 120B.

Course web page: A course web page is available at `https://coursefinder.ucsd.edu/`. It will include information relevant to the course, such as syllabus, recorded lectures, problem sets, data sets and more. **You should check this page regularly**.

Lectures: 11:00 am - 12:20 pm on Tuesdays and Thursdays

  Join Zoom meeting: `https://ucsd.zoom.us/j/699875426`

Instructor: Dr. Munpyung O

- Office hours: 3:00 pm – 4:00 pm on Tuesdays and by appointment.
- Zoom id: 657-114-5643
- e-mail: m1o@ucsd.edu

  Please use your **ucsd email** and include "**Econ 120C**" in the subject line of your email.

TA discussion sections: 5:00 – 5:50 pm and 6:00 – 6:50 pm on Wednesdays.

Office hours:
1)	Mondays	3:00 - 3:50 pm	(TA)
2)	Tuesday	3:00 - 4:00 pm	(Dr. O)
3)	Wednesday	9:00 - 9:50 am	(TA)
4)	Thursday	3:00 -3:50 pm	(TA)
5)	Friday	9:00 - 9:50 am	(TA)
6)	Saturday	3:00 - 3:50 pm	(UTA)
7)	Sunday	5:00 - 5:50 pm	(UTA)

Teaching Assistants will have office hours during week day (MWRF).

1) week 2 - 4 :	Mao, Shuning (Stephanie),	Zoom id: 752-372-9518,	shm021@ucsd.edu
2) week 5 - 6 :	Bae, Hannah,	Zoom id: 858-250-9860,	hbae@ucsd.edu
3) week 7 - 8 :	Lee, Youngju,	Zoom id: 963-692-7132,	yol006@ucsd.edu
4) week 9 -10 :	Faridani, Stefan Firaydun,	Zoom id: 598-089-1658,	sfaridan@ucsd.edu

Undergraduate TA (UIA): will have office hours on Saturday and Sunday during the quarter.

Boodsakorn, Elle,	Zoom id: 925-384-8987,	jboodsak@ucsd.edu
Kim, Brian,	Zoom id: 576-390-5669,	jhk207@ucsd.edu

Readers: Chatterjee, Ishani and Bunker, Harris Franklin

Lectures and discussion section:

Lectures, discussion sessions, office hours and tests will be delivered remotely. Both lectures and TA's discussion sections will be recorded and made available to students asynchronously. It is important to come to every lecture. There is a weekly discussion section for this course. You are **strongly** recommended to attend it since the TA will review material covered in class, and also introduce material not covered in class and 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 the discussion section.

Prerequisites: Econ 120B (Econometrics B) or Math 181B (Intro/Math Statistics II)

Course materials:

- Required textbook: James H. Stock and Mark W. Watson, *Introduction to Econometrics*, updated 3rd edition, Pearson. You can use other editions of the textbook if you wish, but the problem set will refer to the updated 3rd edition.
  - Your digital course materials are provided by the UC San Diego Bookstore through Canvas and are free for the first two weeks of classes. After two weeks, your student account will be charged a special reduced price unless you opt out. If you decide to opt out you must complete the process by Saturday, April 18, 2020 and you will be responsible for sourcing the materials elsewhere.
  - To opt-out: Click the RedShelf link in Canvas; Click View Course Materials; Scroll down to the grey opt-out button and follow the prompts.
  - For any questions about billing please contact textbooks@ucsd.edu.

- Required Statistical Software: Stata

  Our school has a site license for Stata/SE 16. You can download and install Stata in your computer freely. The code, serial number, software file, and Stata installation guide have been posted on Canvas.

- Optional textbook on using STATA: Lawrence Hamilton (2012), Statistics with STATA (updated for Version 12), 8th edition, Cengage Learning.

Problem Sets: I will periodically assign problem sets throughout the course. Even though they will not be collected or graded, it is VERY important to do them. The problem sets are the best way to learn and be prepared for the exams.

Exams:
- Test 1 on Tuesday, April 21.
- Test 2 on Thursday, May 7.
- Test 3 on Tuesday May 26.
- Test 4 on Tuesday June 9.

Test 1-3 are in-class exams. I will drop the lowest test score from your final grade. The weight of each test is 33%. **I reserve the right to modify these weights as needed during the quarter.** The overall course grade will be curved. You must take the tests in scheduled time. No exception!

"We will likely use Zoom/Loom/LockDown Browser for proctoring this quarter. These programs use video and audio recording or other personal information capture for the purpose of facilitating the course and/or test environment. UC San Diego does not allow vendors to use this information for other purposes. Recordings will be deleted when no longer necessary. However, if cheating is suspected, the recording may become part of the student's administrative disciplinary record. Finally, I reserve the right to give an oral test if I feel it is necessary to uphold academic integrity."

Makeup exams: Make-up examinations will be given only under very unusual circumstances and only if the student provides official written notification to the instructor no less than a week prior to the missed test. Students who miss a test without a **justifiable** and **verifiable** reason, will most likely fail the course. No exception!

There is no opportunity in this course to do "extra credit" work. Your grade will be determined solely by the test scores. The overall course grade will be curved. **I reserve the right to modify these weights as needed during the quarter.**

Technical resources for students:

- Digital Learning: https://keeplearning.ucsd.edu
- Academic Support for Remote Learning: https://commons.ucsd.edu/covid-19/students.html
- COVID-19 Information: https://vcsa.ucsd.edu/news/covid-19-info.html

Disability: If you have a documented disability, please bring your documentation to me as soon as possible so that I can make suitable accommodations for you. If you believe that you have a disability and desire accommodation, please register with the Office for Students with Disabilities.

Class conduct: Each student is expected to contribute and help to maintain a positive classroom environment conducive to learning. Do not socialize or read newspapers during class, and be sure your cell phones are turned off. No text messaging is allowed. If you must arrive late or leave early, do so quietly.

Academic Integrity: Any student found responsible for violating UCSD's academic integrity policy will earn a failing grade for the course. In addition, the Council of Deans of Student Affairs will impose a disciplinary penalty. You can find information on the university's policy on academic integrity at this website: http://academicintegrity.ucsd.edu

Course content and schedule (Changes, if any, will be announced in the class.)

The following course schedule should be considered tentative, and will likely change depending on our pace through the quarter. I reserve the right to modify this schedule as needed during the quarter.

1. Introduction and a brief review (Chapter 1 - 7)

2. Discrete Choice Model. (Ch 11)

3. Instrumental Variable Regression. (Ch 12)

4. Regression with Panel Data (Ch 10)

5. Experiments and Quasi-Experiments (Ch 13)

*6. Time Series Regression (Ch 14, part of Ch 15)

I reserve the right to add and/or subtract topics as the course progresses. Not all topics will be covered in the same detail. Time constraints may cause some topics to be omitted.

General comments

- Even if I don't explicitly assign reading from the text, it is a good idea to read the chapter before coming to class in order to have some understanding of the concepts to be presented.
- *This class moves rapidly*. *Cramming* is not an effective way to learn this material. A student who keeps up with the topics as they presented will find the course much more enjoyable and will master the concepts more quickly.
- **Attend all lectures on time**. You are responsible for any information given during lectures.
- Please do use my office hours or TAs office hours for everything related to the content of the course. If you have doubts about the materials, do not wait until a few hours before the exam.
- Students are encouraged to ask questions in class. You've probably heard this before, but if you have a question, chances are that others in the class have the same question.
- Finally, ask questions before, during, or after class or come to my office if you having any trouble with the course material. Remember the goal of education is to learn, not to suffer!