University of California, San Diego, Winter 2001
Econometrics 120B

Instructor:	**Dr. Ling-ling Huang**
Lecture & Location:	**TTh 11:10–12:30, PETER 108**
Office:	**Economics Building Room 218**
Office Hours:	**Monday 10:00 - 12:00 and Tuesday 14:30 - 16:00**
Phone:	**534-2858**
Course Web Page:	**http://weber.ucsd.edu/~lhuang/econ120b/**
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Course Description

Econometrics deals with the application of statistical methods to economics. It is concerned with (1) estimating economic relationships, (2) confronting economic theory with facts and testing hypotheses involving economic behavior, and (3) forecasting the behavior of economic variables. This is the second of the three-quarter Econometrics 120A-B-C sequence. In this second quarter we will study in detail the estimation of economic relationships, the basic classical linear regression model, tests of hypotheses, and forecasting. **Attendance in lecture is mandatory**. *Prerequisites: Economics 120A*

Texts

Required: *Introductory Econometrics with Applications*, by Ramanathan, Ramu, 1998, 4th edition.
Reference: *Statistics for Business & Economics*, by Paul Newbold, 1995, 4th edition.

Requirements

	Weights	Date & Time
Midterm #1	20%	Thursday, Feb. 1, in class
Midterm #2	20%	Thursday, Mar. 1, in class
Final Exam	40%	Thursday, Mar. 22, 11:30-14:30
Assignments	20%	5% each

Exams

All exams will be closed book, but you can bring a 4" by 6" index card (or paper) on which you may copy down (on both sides) formulas, etc. It must be HAND-WRITTEN; photo reducing and pasting is not permitted. Bring a calculator (just a simple one will do, no need for scientific or business calculator) with you to the exams. You may NOT borrow a calculator from your neighbor during the exam. Students who show up more than 20 minutes late for an exam or final exam will not be allowed to take the exam. All grading problems must be reported within a week from the time an exam is returned. *We will re-evaluate the **ENTIRE EXAM** when you request for re-grade.* No re-grade will be allowed if they were written in pencil. If you write in pencil, however, you can pick up the exam from the TA in his/her office, check the grading immediately, and take care of complaints before leaving the office. . Due to the size of our class, **NO makeup exams will be allowed.** Two Midterms have to be taken on the days specified in the table above. The final exam CANNOT be taken EARLY, NO EXCEPTION!!
Cheating = failure + note to Dean.

Assignments

There will be four assignments, each of which will carry a weight of 5% towards the final grade. **They will be posted on the course web page.** The assignments will involve theoretical and/or empirical work. They are extremely useful for reviewing the course and preparing for the exams. Joint work and free discussion are strongly encouraged, but each student needs to submit his/her own paper. LATE PAPER WILL CARRY A 25% PENALTY FOR EACH LECTURE TIME LATE. Paper will NOT be accepted after the answers are posted.

Bonus Point: Completed Introduction Card with photo (1%) **Due on Tuesday, 1/16 in class**

Note: You should check the course web page at regular basis (at least three times a week) through out the quarter in order to obtain the updated information for this course. FAILING TO DO THAT MAY BE DISASTROUS BECAUSE YOU WILL MISS IMPORTANT ANNOUNCEMENTS.