Dept. of Economics
University of California-San Diego

Dr. Jonathan Hill
jbhill@weber.ucsd.edu
http://weber.ucsd.edu/~jbhill

University of California-San Diego
Dept. of Economics

Economics 120A
Econometrics I

Information

Dr. Jonathan Hill
Econ. 218
jbhill@weber.ucsd.edu
http://weber.ucsd.edu/~jbhill

Introduction

This course is an introduction to statistical analysis with applications to topics traditionally studied in economics. The topics covered here are imperative for a appropriate understanding of regression analysis, presented in Econ. 120B and 120C. We will cover the major topics of data analysis, including probability theory, random variables, sampling and estimation. Moreover, we will use the spread-sheet software EXCEL for basic data analysis.

Course Information

Homework assignments, answer keys and announcements will be posted on my web-page. It is your responsibility to access the course web-site regularly in order to keep abreast of changes.

Require Test Book

Statistics for Business and Economics by Paul Newbold, 1995, 5th edition. I will only post suggested problems for the 5th edition, but I have detailed answers and suggested problems for the 4th edition for those who can borrow a copy from a friend.

Required Additional Readings

This course will use the spreadsheet software *Excel* for numerous computer assignments: a document that details how to use Excel for the various statistical assignments is posted on the course web-site.

Course Structure

There will be 2 tests (*one midterms = 35% each and one final = 45%*) , occasional mathematical assignments and data analysis exercises. The data exercises will be in the form of computer lab and take-home quizzes. The course grade is based on your test performance and the data exercises. However, the mathematical assignments are designed to help you learn the theoretical and empirical details presented in lecture: failure to do the homework assignments will lead to a failing grade in the course. Grades will be scaled relative to the performance of your class-mates.

Teaching Assistants and Lab Sessions

TBA: see the class web-site for updated information.

Dept. of Economics
University of California-San Diego

Dr. Jonathan Hill
jbhill@weber.ucsd.edu
http://weber.ucsd.edu/~jbhill

Tentative Lecture Schedule

Week	**Topic**	**Chapter (Newbold, 5th)**
1	Summary Statistics	2
2		(read chapter 3 on your own)
3	Probability Theory	4
4		
5	Discreet Random Variables	5.1-5.4, 5.6-5.7
6	Joint Random Variables	
6	Continuous Random Variables	6
7	Sampling	7
8	Point Estimation	8.1
9	Interval Estimation	8.2-8.5
10	Final Topics (time permitting)	8.6-8.8

Test Schedule (*subject to change*)

Midterm:	to be announced
Final:	to be announced