ECONOMICS 120B: ECONOMETRICS

Required Text:
James H. Stock and Mark W. Watson, *Introduction to Econometrics* (Addison-Wesley, 2003).

Recommended Software: STATA (www.stata.com); Students can use STATA in the computer lab.

Course Resources:
Announcements regarding the course will be made on the course web page at
                    http://econ.ucsd.edu/~yjeon/econ120b.html

You can also find course assignments, data and a copy of the course syllabus there.

Email Address and Office hours:
yjeon@weber.ucsd.edu, ECON 223, 822-0668, 11:15am-12:15pm and 2:15-3:15pm on Tuesday

TAs:

Masako Miyanishi	(Econ 127)	M 3-5pm	mmiyanis@econ.ucsd.edu
Tiffany Chou	(Econ 118)	MW 10-11am	tmchou@ucsd.edu
Jacob LaRiviere	(Sequoyah 208)	T 10am – noon	jlariviere@ucsd.edu

Grading:
Course requirements and grading weights are as follows:
        Problem sets: 10%
        (non-cumulative) Three Exams: 30% each (no-makeup exams)

The first exam will be held on Thursday, February 3rd (week 5), and the second exam will be held on Thursday, February 24th (week 8). **No make-up exams will be given**. The final exam is scheduled for 3:00-6:00 pm, March 18 (Friday).

Grades are nominally determined by a weighted average of standardized scores. Thus, naturally professor Jeon reserves the right to adjust grades as he deems appropriate.

Scores	-59	60 -	64 -	67 -	70 -	74 -	77 -	80 -	84 -	87 -	90 -	94 -	97 -
Grade	F	D-	D	D+	C-	C	C+	B-	B	B+	A-	A	A+

Topics and Readings:

Chapter 1. Economic Questions and Data
Chapter 4. Linear Regression with One Regressor
Chapter 5. Linear Regression with Multiple Regressors
Chapter 6. Nonlinear Regression Functions
Chapter 10. Instrument Variables Regression (if time permits)