

Graham Elliott x44481
Fall Quarter 2000

UCSD
Department of Economics

ECONOMETRICS 120C

Course Description:

This course completes the 120 sequence. It builds directly on the previous courses deepening the students understanding of statistics and regression theory through extending these procedures. Emphasis is placed on understanding and interpreting statistical procedures. By the end of the course students are expected to have a strong understanding of the foundations of empirical work as it is employed in economics and many other fields.

Course Webpage : <http://econ.ucsd.edu/~gelliott/Economics120c.htm>

TextBook

Ramanathan, R. (1998) Introductory Econometrics with Applications, fourth edition.

Textbook webpage : <http://weber.ucsd.edu/~rramanat/embook4.html>

Course Outline

The course outline gives a rough estimate of the sequence of the classes that will cover the topics and the reading required from the text.

----- Introduction

Ch7 Qualitative Independent Variables

Ch8 Heteroskedasticity

Ch9 Serial Correlation

Ch10 Distributed Lags/Unit Roots

Ch13 Simultaneous Equations/VAR's

Ch12 Qualitative Dependent Variables

Ch13 Forecasting.

Statistical software: We will be using the program ESL in problem sets and class. This is available in the computer laboratory in Econ 100 and comes with some books. Accounts are required to use this lab. You may use other econometric or statistical software. Problem sets and solutions will be available through the course web page.

Grading

There will be a number of assignments (probably 3), one midterm examination (October 27 in class) and a final exam during exam week. The assignments have a total weight of 20% of the final grade, the midterm is worth 30% and the final is worth 50% of your grade. It is important to do problems in this course, the best preparation for the exams is understanding problems. Assignments are due at 4pm on the day specified, in my mailbox in Econ 210. If there is class that day they can be handed in at the end of class (not during class!). Late assignments will not be accepted (I cannot make exceptions as answer keys will be available immediately via the web).

Exam policies: All grading problems (exams and problem sets) must be rectified within a week of the return of the work. There will be no regrading of exams written in pencil. Makeup exams will only be given if absence is due to medical reasons (Doctors certificate required). In general, makeup exams will be at least as difficult as the regular exam, most likely harder.

Office Hours

My office hours are from Tuesday 2:45-3:45pm. You will be advised as to the TA's office hours (look on the web page).