

Syllabus

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Econ 120c Fall 2004

Web page

The web page is www.econ.ucsd.edu/~jye. Most of my teaching materials, including lecture notes, problem sets exam question and answers, will be in this web page. You should check it regularly, especially before each lecture and the exams.

Course Goal

This course covers advanced regression models. Its objective is to provide students with the knowledge of econometric modeling and application. At the end of the course students should be able to 1) Analyze economic problems in rigorous econometric way of thinking 2) Use different sorts of procedures in computer software STATA skillfully to do econometric data analysis.

Prerequisite

This course is compulsory for students majored in economics. The mathematical prerequisites for Economics 120C are: Mathematics 10ABC or 20ABC, or their equivalence. Although most of the important basics of statistics will be reviewed at the beginning of the course and we have no way to check the prerequisite of each student, it is highly recommended that you take econ120a and econ120b before entering this class, as outlined in the sequence standard set up by the department.

Textbooks

The required text for this class is *Introduction to Econometrics*, James Stock and Mark Watson (Addison Wesley 2002). For students who are more interested in econometrics *Introductory Econometrics*, by Jeffrey M. Wooldridge (Southwestern: 2002) can be a good reference book.

Software

The required software is STATA. You can either buy and install it on your own computer or use STATA in the computer lab in Economics Building 100#.

Problem sets

There will be four assignments, each of which will carry a weight of 5% towards the final grade. Feel free to discuss with each other to do the problems, but don't submit a exact copy of other's work with only name and ID

number changed, it will be extremely harmful for you grade in assignments and exam in this way. You do not need to turn in the data sheet and all STATA outputs. Problem set answers are to be turned in on time to TAs. Do not email assignments. Late solution will generally not be accepted!

Examinations

There will be two mid-term exams, each carrying a weight of 15%. The final is cumulative will have 50% of weight. All exams will be closed book, students can bring ONE page (one-sided, no larger than 8.5in by 11in) of hand-written cheat sheet. Computation the exams needs a calculator (just a simple one will do, no need for scientific or business calculator). No need to bring a blue book.

There will be no make-up exams. For exception of medical reasons, a doctor's certificate is required.

Grading

Re-grading should be consulted with the corresponding TA who grades the original problem sets or exam questions, and it should be done within one week after the original grading. Answers written in pencil will not be regraded unless the student in question leaves it back to the TA immediately after receiving the original grade.

The course grade will be assigned as follows. First, if the mean score of an exam (including the two mid-terms and the final) is below 75 points, points will be added to all scores to bring the mean score to 75 points. Second, a weighted average of numerical scores will be obtained. Suppose your scores on the PS are 90, 90, 90 and 90. Your midterms and final exam scores are 85, 80 and 85 (after possible adjustment), respectively. Then the weighted average is $90*5\%+90*5\%+90*5\%+90*5\%+85*15\%+80*15\%+85*50\%=85.25=85$ (the integer closest to 85.25). The weights on the problem sets, midterm and final exams cannot be changed. Finally, letter grades will be assigned using the following scale:

$85 \leq \text{Grade} < 90$, A-	$90 \leq \text{Grade} < 95$, A	$95 \leq \text{Grade}$, A+
$70 \leq \text{Grade} < 75$, B-	$75 \leq \text{Grade} < 80$, B	$80 \leq \text{Grade} < 85$, B+
$55 \leq \text{Grade} < 60$, C-	$60 \leq \text{Grade} < 65$, C	$65 \leq \text{Grade} < 70$, C+
$\text{Grade} < 50$, F	$50 \leq \text{Grade} < 55$, D	

Course outline

Topics	Text Readings
Introduction to Asymptotics	Lecture Notes
Heteroskedasticity	Chapter 4, 9
Instrumental Variable and Two Stage Least Square	Chapter 10
First Midterm	
Panel Data Model	Chapter 8
Probit and Logit Model	Chapter 9
Second Midterm	
Times Series Analysis	Chapter 12
Regression With HAC errors	Chapter 12
Final Exam	