ECON120C: Econometrics C. Fall 2008.

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Teaching Assistants: Group A: Min Seong Kim [msk003@ucsd.edu]
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Lectures: Group A: Monday-Wednesday-Friday, 11-11:50am, Centre Hall 115.
Group B: Monday-Wednesday-Friday, 1-1:50pm, Centre Hall 109.

Review Sections: Group A: Monday, 8-8:50pm, Warren LH 2005.
Group B: Tuesday, 8-8:50pm, Solis LH 104.

Review sections will commence in week 2.

Office Hours: Beare: Friday, 4-6pm, Econ 209.
Kim: Monday, 1-2pm, Econ 117.
Neary: Friday, 3-4pm, Econ 128.
Callen: Tuesday, 1-2pm, Econ 119.
DiTraglia: Monday, 3-4pm, Econ 120.

Overview:
ECON120C is a sequel to ECON120A and ECON120B. The subject of the course is econometrics in theory and applications. By the end of the course, you should be skilled users of basic econometric methods. These methods are widely used in business, finance, and other fields.

Textbook:
The required textbook for this class is *Introduction to Econometrics*, 2nd edition, by James Stock and Mark Watson. We will follow this book closely.

Software:
At times you will need to use the statistical software package STATA to solve homework problems. You may access STATA at the computer lab in Econ 100. You may also purchase a student version of STATA at http://www.stata.com/order/schoollist.html for $48 if you wish. You should be familiar with STATA from ECON120B.

Webpage:
Course materials will be uploaded to the course webpage at webct.ucsd.edu.

Assessment: Problem sets: 20%
Midterm exam: 30%
Final exam: 50%

There will be no make-up exams. The exception is absence for medical reasons, in which case a doctor's certificate is required.

The final exam covers all material from the course, with an emphasis on material covered after the midterm exam.

There will be four problem sets to complete during the course. Problem sets submitted after their due date will not be accepted. The final grade based on problem sets will only include your best three problem sets. The grade from the worst problem set is ignored.

Topics:

1. Review of probability and statistics. SW ch. 2-7. You should already know this material.
2. Nonlinear regression. SW ch. 8.
3. Panel data regression. SW ch. 10.
4. Discrete choice models. SW ch. 11.
5. Instrumental variables regression. SW ch. 12.
6. Time series analysis. SW ch. 14-16.

(SW = the textbook by Stock and Watson.)