

ECON220A: Econometrics A. Fall 2011.

Instructor: Brendan K. Beare [bbeare@ucsd.edu]

Teaching Assistant: Jong-Myun Moon [j6moon@ucsd.edu]

Lectures: Tuesdays and Thursdays, 11am-12:20pm, Econ 300.

Review Sections: Wednesdays, 11:30am-12:20pm, Econ 300.

Review sections will commence in week 2.

Office Hours: Beare: Thursday, 4pm-5pm, Econ 209.

Moon: Monday, 11am-12pm, Econ 119.

Overview:

ECON220A is an introduction to probability and statistics aimed at first year graduate students in economics. The objective of the course is to provide students with the mathematical foundations they need to understand the use of probability and statistics in the social sciences, and to prepare them for more advanced courses in econometrics.

Textbook:

There are two required textbooks for this class. They are *A First Look at Rigorous Probability Theory*, 2nd edition, by Jeffrey S. Rosenthal, and *Statistical Inference*, 2nd edition, by George Casella and Roger L. Berger.

Assessment: Midterm exam: 40%
Final exam: 60%

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

The midterm exam will be held during class on November 1. The final exam will be held at 11:30am on December 7.

Problem Sets:

Problem sets do not form part of the assessment for this course. I will suggest some problems that you may find helpful to solve. These problems will be discussed in the review sections.