

ECONOMETRICS 120A - HONORS SECTION

The honors section for Econometrics 120A has two main objectives. First, we will read and analyze different modern research articles in economics. These readings will provide us with examples of how the tools taught in the 120 sequence are actually employed in practice. Second, we will build on the theoretical tools discussed in the main 120A section and study modern aspects of statistics and finance in more depth. Unlike the main sections of Econ 120A, our class is very small and as a result class participation is not only expected but also highly encouraged.

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Office Hours: Thursdays, 3:00pm-6:00pm

Meetings Thursdays, 8:30am-9:20am in Economics 304.

Course Outline

Part I: What is a probability? Discrete vs. continuous random variables.

Part II: We will cover a number of examples of applications of the tools learned in 120A, including: experimental economics, natural experiments and development economics.

Part III: Additional topics: modern financial theory, CAPM and efficient markets.

Grading The grade will be based on class participation and a short paper. The short paper will consist of a discussion of an academic article, 5-10 pages in length and due the last day of class (Thursday, December 6th). Note: Even though a room is reserved, there will be no in-class final.

Webpage It can be found on Ted. All handouts and required reading will be posted here.

References

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- LIST, J. A. (2006): “Friend or Foe? A Natural Experiment of the Prisoner’s Dilemma,” *The Review of Economics and Statistics*, 88(3), 463–471.
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