Economics 120C - Econometrics
Fall 2022
MWF 10:00 am - 10:50 am, WLH 2005

Instructor:
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Office Hours: Mondays 1:00 pm - 2:00 pm;
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Teaching Assistants
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Discussion Sections
Fridays 4:00 – 4:50 pm, in Peterson 102
Fridays 5:00 – 5:50 pm, in Peterson 102
Fridays 6:00 – 6:50 pm, in Peterson 102 (Stata Session)

Course Description
The objective of Econ 120C is to provide students with knowledge of econometrics in theory and applications. By the end of the course, students should be skilled users of basic econometric methods. Students should be able to interpret empirical studies in ways that are interesting, enlightening, and useful. They should also be aware of potential problems with regression analysis and know how to make corrections if these problems are present.

Lectures and Discussion Sections
All lectures will be podcasted and screencasted and posted on our Canvas course, so you can be caught up with the material in the occasions you have to miss the class. I usually like to make the lectures quite interactive and call on students. I also will try to periodically pause the lectures to ask if there are any questions.
There are weekly discussion sections for this course, two of them are traditional discussion sessions, and one (Friday 6 pm) is a Stata tutorial session. You may attend any of the two regular discussion sessions, regardless of which session you are registered for. The two traditional discussion sessions aim to cover the same information. The discussion sessions will also be podcasted, screencasted and posted on Canvas course. The discussion sessions are not mandatory. However, you should attend them since the TAs will go over practice problems, the kind of problems you may encounter on exams. The first discussion section will take place Friday, September 30th.

Stata Tutorial Session
During this quarter, one of our discussion sessions (Fridays at 6pm) will be devoted to make students familiar with Stata. In those sessions, the TA will provide practical applications to facilitate the learning and use of STATA. The students will be able to follow and repeat the STATA commands using their own computers. The commands learned in these tutorials are mainly the ones you will need to know for the homework assignments.

Course Web Page
A course web page is available at https://canvas.ucsd.edu/
It will include information relevant to the course, such as recordings of lectures and discussion sessions, announcements, homework assignments, practice problem sets and tests, solutions, syllabus, schedule and more. You should check this page regularly.

Course Materials
Required Textbook: "Introduction to Econometrics" by James H. Stock and Mark W. Watson, 4th edition, Pearson/Addison-Wesley. Chapters to be covered: 10-13 and if time permitting chapter 15.

Required Software: The software for this course is STATA (www.stata.com). **Students are not required to buy the software**. UCSD students will have access to Stata for free, to complete course work. You have the license information on a Module on Canvas.

Course Discussion Boards:
This quarter we will be using Piazza for class discussion. The system is highly catered to getting you help fast and efficiently from classmates, the TA, and myself. I encourage you to post questions/answers on Piazza. You can access Piazza by clicking the tab on our Canvas course.
We also have a Discord server for this course: https://discord.gg/8j3SRxMC

Homework
There will be three homework assignments in this course. Homework assignments are STATA exercises and will serve as a way to learn and practice that software. Complete all your homework assignments on your own. Remember, homework is assigned to assist you in learning the software and at the same time it is a good check of your understanding of the econometrics concepts taught in class.

Grading

Item	Option 1	Option 2
Online Homework	10%	10%
Midterm 1: Friday, October 21st, at lecture time	25%	Best midterm: 35%
Midterm 2: Wednesday, November 9th, at lecture time	25%	
Final: Friday, December 9th, from 8 to 11 am	40%	55%

We will calculate for each student two point totals: 1) One that puts a weight 30% on first midterm exam, 30% on second midterm exam, and 40% on final. And 2) one that puts a weight of 30% on the best midterm score and a weight of 70% on the final score. Student's grade in this course will be based on the higher of the two point totals.

There are no make-up exams - a missed midterm exam automatically commits a student to the second grading option. You must take the final exam to receive a grade in this course.

Each test score is curved, and it is to the curved scores that we will apply the weights specified above.
In general, the class average corresponds to the lowest B-.

Academic Integrity
   • Students are expected to do their own work, as outlined in the UCSD policy on Academic Integrity. Cheating will not be tolerated, and any student who engages in suspicious conduct will be confronted and subjected to the disciplinary process. Students found guilty of academic dishonesty will earn a failing grade for the course. In addition, the Council of Deans of Student Affairs will impose a disciplinary penalty.
   • The following are a few examples of academic dishonesty
       1. Having another student complete an assignment for you or give you answers to specific questions
       2. Using unauthorized materials in an exam
       3. Having someone else take your exam for you
       4. Lying about having taken an exam or completed an assignment

Tentative Schedule (exam dates will not change)

Days	Topic	Textbook Chapter
Sept 23rd	Introduction to the course	-
Sept 26th - Oct 7th	Regression with a Binary Dependent Variable	11
Oct 10th – Oct 24th	Instrumental Variables Regression	12
Friday, Oct 21st	**First Midterm Examination**	**11 and part of 12**
Oct 26 – Nov 7th	Regression with Panel Data	10
Wednesday Nov 9th	**Second Midterm Examination**	**12 and part of 10**
Nov 14th – Nov 28th	Experiments and Quasi-Experiments	13
Nov 30th – Dec 2nd	Time Series Regression	15
Friday, Dec 9th, 8-11 am	**Final Examination**	**All material covered during quarter**