# ECON 120B

## XINWEI MA Department of Economics University of California San Diego

#### **SUMMER-I 2022**

# Теам

Ma, Xinwei	Instructor	x1ma@ucsd.edu
Batmanov, Alisher	TA	abatmanov@ucsd.edu
Ramachandran, Sabareesh	TA	saramach@ucsd.edu

- 1. Please include ECON120B in the subject line of your email. Please also include your name and your section number.
- 2. It can be very difficult to answer questions related to the course material via email, especially when equations/derivations are involved. Please only email us on course policies.
- 3. We are available for questions during my office hours, TAs' office hours, and discussion sessions.

# Organization

The information below reflects the current schedule. Please check the syllabus and Canvas announcements regularly for updates.

## Lectures

Monday/Wednesday, 2:00-4:50pm @ PETER 102.

### Discussions

Tuesday, 2:00-3:50pm @ Zoom.

### Instructor's office hours

Friday, 2:00-4:00pm @ Economics 225.

### TAs' office hours

To be announced on Canvas.

# **COURSE DESCRIPTION**

ECON 120B is the second course in the core econometrics sequence. We will focus on the linear regression model, which is widely applied in business, finance, public policy, and other areas. Three major ideas will be introduced: using regression to infer causal relationships, quantifying uncertainty using confidence intervals, and testing hypotheses regarding one or more parameters.

Prerequisites: ECON 120A or ECE 109 or MAE 108 or MATH 180A or MATH 183 or MATH 186.

# Техтвоок

The required textbook for this class is *Introduction to Econometrics*, by James Stock and Mark Watson. The book will be available as an eBook through Canvas. Note that the lectures will also cover additional material not found in the textbook.

## **SLIDES**

My slides are available on Canvas. You should at least skim through the slides before coming to lecture.

# CHEATSHEET

A <u>comprehensive cheatsheet will be provided with the exams</u>. (You do not need to print the cheatsheet.) It <u>contains the standard normal distribution table</u>, the critical values of different statistical tests (t, F, and Bonferroni), and useful formulas. Please get familiar with the cheatsheet before the exam.

## Software

We will use the <u>statistical software package Stata</u> for empirical illustration. You will also have to use Stata to solve assignments. Download and license information is available on Canvas. Both the installation file and the license are meant for students enrolled in this class only. Please do not distribute.

# **ECONOMETRICS VIDEO HANDBOOK**

In addition to my slides and the textbook, you will also have access to the Econometrics Video Handbook (EVH) through Canvas. The EVH allows you to review the material discussed in 120A.

# Assessment

The following is my prediction of how we will assess you in this course. While we will do what we can to keep to the predicted assessments for this course, the evolving situation may make it necessary for me to make a change.

## Two Stata assignments (10% each)

- The first Stata Assignment will be available from July 11, 12:00am, and will be due on July 15, 11:59pm.
- The second Stata Assignment will be available from July 25, 12:00am, and will be due on July 31, 11:59pm.
- No late submission will be accepted.
- You should submit your answers and do-file (separately) via Canvas.
- The Stata assignments will be graded on three scales: 0%, 5%, and 10%. (For example, if you are able to answer more than half of the questions correctly, you will get full credit for an assignment.)
- If your do-file <u>does not run for any reason</u>, however, we will subtract 2.5% regardless of how "small" or "minor" the mistake is. (Before submitting your do-file, you should click the "Do" button and see if Stata returns any error message.)

## Problem sets (not graded)

- We will give weekly problem sets for you to practice. Problem sets will not be graded.

## Midterm exam (30%)

- July 11, Monday, 2:00-3:30pm.
- Location: SOLIS 104.
- There will be <u>no make-up midterm</u>. If you miss the midterm for a verifiable medical/legal/sports reason, we will increase the contribution of the final exam to 80%. Failure to notify me promptly that you must miss the midterm exam will result in a zero grade for the midterm. Unexcused absences will also result in a zero.
- This is a closed book exam. The official cheatsheet will be provided (you do not need to print it).
- Please bring a calculator. You can use scientific, graphic or business calculators, but they are not necessary. A simple one will suffice. Other electronic devices (phone, tablet, laptop, etc.) are not permitted.
- Please bring a photo ID.

## Final exam (50%)

- July 29, Friday, 3:00-5:30pm.
- Location: SOLIS 104.
- A make-up final exam might be given only for a verifiable medical/legal/sports reason. Failure to notify
  me promptly that you must miss the final exam will result in a zero grade for the final. Unexcused
  absences will also result in a zero.
- This is a closed book exam. The official cheatsheet will be provided (you do not need to print it).
- Please bring a calculator. You can use scientific, graphic or business calculators, but they are not necessary. A simple one will suffice. Other electronic devices (phone, tablet, laptop, etc.) are not permitted.
- Please bring a photo ID.

# OTHER

**Disability**. If you believe that you have a disability and desire accommodation, please (1) Register with the Office for Students with Disabilities (link). (2) Contact econosd@ucsd.edu (cc x1ma@ucsd.edu) with the Authorization for Accommodations (AFA) letter from OSD for accommodations such as extra exam time. Neither I nor my TAs can handle disability accommodations.

Academic Integrity. Students who violate UCSD's academic integrity (link) policy will earn a failing grade for the course. In addition, the Council of Deans of Student Affairs will impose a disciplinary penalty.