

University of California, San Diego, Spring 2001
Econometrics 120C

Instructor: Dr. Ling-ling Huang
Lecture & Location: MWF 12:20 – 13:10, CENTR 101
Office: Economics Building Room 218
Office Hours: Tuesday 13:00 - 15:00 and Wednesday 14:00 - 15:30
(office hours will start on the second week, 4/10/01)
Phone: 534-2858
Course Web Page: <http://weber.ucsd.edu/~lhuang/econ120c/>
E-mail: lhuang@weber.ucsd.edu

You are welcome to send me e-mail for questions and comments, but e-mail has to be sent from your personal account with your full name in the e-mail.

Course Description

Econometrics deals with the application of statistical methods to economics. In this quarter we will study the extensions of the regression analysis learned in 120B. The topics we will cover are qualitative independent variables (chapter 7), heteroscedasticity (chapter 8), serial correlation (chapter 9), unit roots and error correction models (chapter 10), and simultaneous equation model (chapter 13), if time permits.

Prerequisites: *Economics 120A and 120B*

Textbook

Introductory Econometrics with Applications, by Ramanathan, Ramu, 1998, 4th edition.

Requirements

	Weights	Date & Time
Midterm #1	19%	Wednesday, April. 25, in class
Midterm #2	20%	Wednesday, May 16, in class
Final Exam	40%	Wednesday, June 13, 11:30-14:30
Assignments	21%	7% each

Exams

All exams will be closed book, but you can bring a 4" by 6" index card (or paper) on which you may copy down (on both sides) formulas, etc. It must be HAND-WRITTEN; photo reducing and pasting is not permitted. Bring a calculator (just a simple one will do, no need for scientific or business calculator) with you to the exams. You may NOT borrow a calculator from your neighbor during the exam. Students who show up more than 15 minutes late for a Midterm exam or 30 minutes late for the final exam will not be allowed to take the exam. All grading problems must be reported to the appropriate TA(s) with a WRITTEN request within a week from the time an exam is returned (it can be left in TA's mailbox or submitted during OHs). *We will re-evaluate the ENTIRE EXAM when you request for re-grade.* No re-grade will be allowed if they were written in pencil. If you write in pencil, however, you can pick up the exam from the TA in his/her office, check the grading immediately, and take care of complaints before leaving the office.

Due to the size of our class, **NO makeup exams will be allowed.** Two Midterms have to be taken on the days specified in the table above. The final exam CANNOT be taken EARLY, NO EXCEPTION!!

Cheating = failure + note to Dean.

Assignments

There will be three assignments during this quarter. They will be posted on the course web page.

The assignments will involve computer work (EXCEL and/or ESL, a software comes with textbook). They are extremely useful for reviewing the course and preparing for the exams. Joint work and free discussion are strongly encouraged, but each student needs to submit his/her own paper. LATE PAPER WILL NOT BE ACCEPTED. If you miss any of the assignment, the weights of the missing assignment will be moved to the exam. For example, if you missed the first homework, the weights will be moved to Midterm #1; if you missed the second homework, the weights will be moved to Midterm #2, ... etc.

Important Information

Any change about the syllabus will be announced in class and/or posted on the web page. You should check the course web page at regular basis (at least three times a week) through out the quarter in order to obtain the updated information for this course. FAILING TO DO THAT MAY BE DISASTROUS BECAUSE YOU WILL MISS IMPORTANT ANNOUNCEMENTS.

Weight	Date & Time
21%	Assignments
40%	First Exam
20%	Midterm #2
19%	Midterm #1