Professor Ramanathan's Econometrics - ECON120B

Course Description and Syllabus for Spring 2003

In the table below, an underlined item has links to the Web pages for that category. If you have access to a Web browser (Netscape or Internet Explorer, for example) from home, it is wise to create bookmarks for this site as well as the other link pages. There are links to old homeworks and exams from the last two times I taught this course. For more details <u>click here</u>.

CLASS	MWF 12-12:50pm, Peterson Hall 110
MEETINGS	Class Web page http://econ.ucsd.edu/~rramanat/ec120b/spring03.
OFFICE AND HOURS	My office is Room 109, ECON building, Marshall College (Phone 534-8904). My office hours will be 9-9:50am (I have a class at 10) and 1 to 2pm on MWF. I AM NOT AVAILABLE ON TUESDAYS AND THURSDAYS. Variations from the above will be posted on the computer bulletin. The TAs' office hours will be posted on their doors and on the computer bulletin.
TEXT	INTRODUCTORY ECONOMETRICS WITH APPLICATIONS, Fifth Edition (2003), by Ramu Ramanathan (available at the bookstore). I have asked that copies of the book be placed on reserve at the UG library in Galbraith Hall. If you have access to the fourth edition and want to use that instead of the fifth edition, you are quite welcome to do so as long as you keep up with the actual references to the fifth edition pages and exercises.
COURSE CONTENT	In this quarter, we will review probability and sampling theory from 120A and then go on to study in detail the estimation of economic relationships, tests of hypotheses, and forecasting, using a simple two-variable model and the basic multiple regression model. In the above text book, we will cover the first 5 or 6 chapters.
ASSIGNMENTS	There will be three assignments, each of which will carry a weight of 5% towards the final grade. The assignments will involve both theoretical and empirical work. Joint work and free discussion are strongly encouraged. If you work as a team (no more than three people per team), submit a single set of answers and identify the team members. Each member will get the same grade assigned to the answers. If your name does not appear on any assignment turned in, you cannot add it later. If your name appears on two papers, the LOWER grade will be chosen. LATE PAPERS WILL NOT BE ACCEPTED.

EXAMS	There will be two mid-term exams, one on April 30, Wednesday of the fifth week (20% weight), and the second on May 21, Wednesday of the eighth week (30% weight). The final exam will have a 35% weight. The exams will be closed book, but you can bring a SINGLE 4" by 6" index card 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). If you bring a solar calculator, be sure to sit directly under a light. All grading problems must be rectified within a week from the time an exam or assignment is returned. No regrading of exams will be allowed if they were written in pencil. If you write in pencil, however, you can pick up the exam from the T.A. in his/her office, check the grading immediately, and take care of complaints before leaving the office.;
MAKE-UP EXAMS	I will generally not give incompletes or make-up exams, especially if you have exam conflicts on finals. If for some reason a make-up exam is given, 10% of the score will be deducted as penalty. There is no penalty for medical absence, but a doctor's certificate is required. I ought to warn you that my make-up exams are usually much harder.
COURSE GRADE	The course grade will be assigned as follows. First, a weighted average of numerical scores will be obtained. If the mean class score is below 67.5 percent (C+ average), points will be added to all scores to bring the mean score to 67.5 percent. Then letter grades will be assigned using the following percentage scale. 97-100 A+ 81-85.9 B+ 66-70.9 C+ 41-50.9 D 91-96.9 A 76-80.9 B 61-65.9 C < 41 F 86-90.9 A- 71-75.9 B- 51-60.9 C-
BULLETINS	We will be using email and bulletin board systems extensively for communication purposes. If there is an important message to be read, I will alert you in class. You should then sign up after class and see if you have mail or bulletins. FAILING TO DO THAT MAY BE DISASTROUS BECAUSE YOU WILL MISS IMPORTANT ANNOUNCEMENTS. My email address is ramu@econ.ucsd.edu or rramanathan@ucsd.edu .