

ECONOMICS 120B: ECONOMETRICS

Required Text:

James H. Stock and Mark W. Watson, *Introduction to Econometrics* (Addison-Wesley, 2003).

Recommended Software: STATA (www.stata.com); Students can use STATA in the computer lab.

Course Resources:

Announcements regarding the course will be made on the course web page at
<http://econ.ucsd.edu/~yjeon/econ120b.html>

You can also find course assignments, data and a copy of the course syllabus there.

Email Address and Office hours:

yjeon@weber.ucsd.edu, ECON 223, 822-0668, 12:30-2:30pm on Tuesday

TAs:

Dong Jin Lee	d32lee@ucsd.edu	(Econ 127)	1:00-2:00pm on Monday and Wednesday
Liangjun Su	lsu@weber.ucsd.edu	(Sequoia Hall 207)	5:00-6:00pm on Monday and Wednesday
Grayson Calhoun	gcalhoun@ucsd.edu	(Econ 123)	3:00-4:00pm on Tuesday and Wednesday

Grading:

Course requirements and grading weights are as follows:

Problem sets: 25%

(non-cumulative) Three Exams: 25% each (no-makeup exams)

The first exam will be held on Thursday, April 22nd (week 4), and the second exam will be held on Thursday, May 13th (week 7). **No make-up exams will be given.** The final exam is scheduled for 8:00-11:00am, June 10th (Thursday).

Grades are nominally determined by a weighted average of standardized scores. Thus, naturally professor Jeon reserves the right to adjust grades as he deems appropriate.

Scores	-59	60 -	64 -	67 -	70 -	74 -	77 -	80 -	84 -	87 -	90 -	94 -	97 -
Grade	F	D-	D	D+	C-	C	C+	B-	B	B+	A-	A	A+

Topics and Readings:

Chapter 1. Economic Questions and Data
Chapter 4. Linear Regression with One Regressor
Chapter 5. Linear Regression with Multiple Regressors
Chapter 6. Nonlinear Regression Functions
Chapter 7. Assessing Studies Based on Multiple Regression
Chapter 9. Regression with a Binary Dependant Variable (if time permits)