

# ECON 120C -- SYLLABUS (SPRING 2006)

## Foster, UCSD, April 28, 2008

### Teaching Staff and Consultation Hours

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| <ul style="list-style-type: none"> <li>• Carroll B. Foster, Ph.D. (instructor)<br/>Office hours: MWF, 9-9<sup>45</sup>, ECON 110C</li> <li>• Michael Bauer (TA) M, 3-5 pm, SEQ 235</li> <li>• Weiwei Chen (TA)</li> <li>• Hiroaki Kaido (TA) W, 1<sup>30</sup>-3<sup>30</sup> pm, ECON 115</li> </ul> | Office: (858) 534-7133<br><cfoster@econ.ucsd.edu><br><mbauer@ucsd.edu><br><wlchen@ucsd.edu><br><hkaido@ucsd.edu> |
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### Course Information

- Econometrics C (560043) – MWF, 10-10<sup>50</sup> am, CENTER 115
- Description: Covers advanced econometric methods, time-series analysis, probability models, simultaneous equations estimation, and panel data.
- Prerequisite: Econ 120B

### Books and Materials

- Stock & Watson, *Intro. to Econometrics*, Addison-Wesley, 2003. [Bookstore]
- Computer account slips [in class]
- Standard normal, student t, chi-square, and Fisher's F tables

### Calendar

- Change grade option or drop w/o "W" thru Friday, 28 APR.
- Drop w/o "F" thru Friday, 9 JUN.
- Holidays: Monday, 29 MAY (Memorial Day).
- Midterm: Wednesday, 10 MAY, in class.
- Final: Tuesday, 13 JUN, 8-11 am, CENTER 115 (or \_\_\_\_\_)

### Examinations and Grading

Midterm = 50 points; cumulative/comprehensive final = 150 points; homework = 50 points (after adjustment). Exams open book/notes. Regrade period = 1 week after papers returned. Late homework penalty = 1/2 score.<sup>1</sup>  
 No rescheduled/make-up exams. Cheating = F + penalty added by college.<sup>2</sup>

#### Grade Scale

Gr	Points
A±	80-99%
B±	71-79%
C±	55-70%
D/F	00-54%

## OUTLINE/READING LIST

REVIEW OF STATISTICS	Ch. 2, 3
TOPIC 10 – SIMPLE OLS REGRESSION	Ch. 1, 4
TOPIC 11 – MULTIPLE REGRESSION [begin]	Ch. 5
TOPIC 12 – APPLICATIONS I	Ch. 6, 8, 9
TOPIC 13 – COMPLICATIONS I	§5.1, §5.11; Ch. 7, 11
TOPIC 14 – APPLICATIONS & COMPLICATIONS II	Ch. 12, 13
TOPIC 15 – SIMULTANEOUS EQUATIONS	Ch. 10

<sup>1</sup> Early homework may be left in wire basket on countertop in SEQ 245.

<sup>2</sup> I give multiple versions of tests. If you have the right answers for some other version, you are busted.