

ECON120CH: Econometrics C Honors. Spring 2013.

Instructor: Brendan K. Beare [bbeare@ucsd.edu]

Lectures: Tuesday, 2-2:50pm, Sequoyah Hall 244.

Office Hours: Monday, 4-6pm, Economics 209.

Overview:

ECON120CH is an optional Honors class to be taken concurrently with ECON120C. We will study the theory underlying the linear regression model, and related models, in greater depth than in the core 120 courses.

Prerequisites:

ECON120CH must be taken concurrently with ECON120C, and shares the prerequisites of that course. You are expected to be familiar with basic statistics and probability, the linear regression model, and multivariable calculus. Knowledge of matrix algebra is an advantage, but not required.

Textbook:

The required textbook for this class is *A Guide to Modern Econometrics*, 4th edition, by Marno Verbeek. Lectures will also cover additional material not found in the textbook. Students should attend all lectures or risk missing some important material.

Website:

Course materials will be uploaded to the course website at ted.ucsd.edu.

Assessment:

A number of problem sets will be distributed during the course. These problem sets will be graded, and will form the basis for your final grade.