

ECON 120C -- SYLLABUS (SPRING 2015)

Foster, UCSD, April 8, 2015

Teaching Staff and Consultation Hours			
Name/Position	Times	Room	Contact Info
Carroll B. Foster (PhD/Lecturer)	MW 10-11 am	ECON 110C	cfoster @ mail.ucsd.edu
Brigitte Roth-Tran	T, 9-10 am	SEQ 237	brothtran @ ucsd.edu
Mike Wither	T, 3 ³⁰ -4 ³⁰ pm	SEQ 228	mwith @ ucsd.edu
Diego Vera Cossio	T, 1-2 pm	ECON 114	dveracos @ ucsd.edu
Anh Pham (1/4)	n/a	ECON 127	atp003 @ ucsd.edu
Zhenting Sun	M, 12-1 pm	ECON 115	zhs004 @ ucsd.edu
Yifei Lyu	W, 11-noon	ECON 123	ylv @ ucsd.edu
Roy Allen (1/4)	Th, 2-3 pm	ECON 126	rhallen @ ucsd.edu
Yuehui (Amber) Wang (R)	n/a	COMMONS	yuw263 @ ucsd.edu

Course Information

- Course Title: ECONOMETRICS C (ID = 837369, 837372)
 - ✓ Lectures: A00 -- MWF, 8-8⁵⁰ am B00 -- MWF, 9-9⁵⁰ am SOLÍS 107
 - ✓ Discussion: T, 7³⁰-8³⁰ pm, CENTER 214 F, 3³⁰-4³⁰ pm, CENTER 105

Go to either lecture and to either or both discussions, but take all exams with your own class.
- Description: Reviews multiple regression; covers advanced econometric methods and applications, time-series analysis, probability models, simultaneous equations, and use of panel data. Fills in with nonparametric statistics at the end.
- Prerequisites: Econ 120B or Math 181B

Books, Webpage, and Materials

- Stock & Watson, *Intro to Econometrics*, 2nd ed. (Custom), Pearson [**bookstore (optional)**]
- Lecture notes and stat tables at course webpage: <http://ted.ucsd.edu>

Outline/Reading List		Stock & Watson
Top 12	MULTIPLE REGRESSION (review)	Ch. 6, 7
Top 13	APPLICATIONS I	§5.3, Ch. 8, 11
Top 14	COMPLICATIONS I	§5.4, §6.1, Ch. 9, §12.1, §14.2
Top 15	APPLICATIONS/COMPLICATIONS II	Ch. 10, 14, 15
Top 16	SIMULTANEOUS EQUATIONS	§9.2, Ch. 12, §13.7
Top 17	NONPARAMETRIC STATISTICS	

Examinations and Grading

- Exams are open notes/closed book; calculator required. Bring stat tables from TED.
- Midterms = 80 points; cumulative final = 100; STATA homework assignments = 20 (adjusted).
- No bathroom breaks during midterms. One person at a time during finals.
- Late homework penalty = 1/2 score. No papers accepted after answers posted, nor via e-mail.
- Regrade period for midterm and homework is 1 week after papers first returned in class.
- If you arrive late to an exam, I will allow you to take the exam in the time that remains *as long as no one has turned in an exam and left the room*. Once a paper has been turned in, it's too late.
- No rescheduled or make-up exams. You **MUST** take the final with the rest of the class on schedule during finals week. Plan your schedule accordingly.

Calendar

- Holidays: Monday, 25 MAY (Memorial Day)
- Midterms (both 8 and 9 am classes):
 - #1: Wednesday, 22 APR, in class
 - #2: Friday, 15 MAY, in class
- Finals:
 - A00 (8 am class): Friday 12 JUN, 8-11 am, in _____
 - B00 (9 am class): Wednesday 10 JUN, 8-11 am, in _____

About Cheating

1. There is a LOT of it at UCSD.
2. I hate it!
3. I routinely give multiple versions of tests. Only the TAs know which version you have.
4. If I suspect a violation of academic integrity, I withhold your score and/or grade and send your paper to AIC for resolution. AIC will contact you and tell you your options.
5. If you are found guilty by AIC, your college will impose penalties, and I will give you an F in the course.
6. Honest students are put at a disadvantage by cheating students, and I don't like that. Hence, my exam and scoring rules and restrictions.