

Instructor and TAs

- Carroll B. Foster, Ph.D. <cfoster@weber.ucsd.edu>
Consultation: MWF, 10:15-11:15 am, ECON 110C Tel: 534-7133

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Course Information

- ID: Ec 120C Econometrics (393524)
- Lectures: MWF, 8-8:50 am, CENTER 101
- Description: Regression analysis, modeling and estimation. Covers multiple regression, logit/probit, and simultaneous equations models. Homework assignments use EXCEL and E-VIEWS.¹
- Prerequisite: Econ 120B.

Calendar

- Change grade option or drop w/o "W" thru Friday, 2 FEB
- Drop w/o "F" thru Friday, 9 MAR
- Holidays: Monday, 15 JAN (MLK); Monday, 19 FEB (Presidents)
- Midterms: Wednesdays, 7 FEB and 28 FEB, in class
- Final: Saturday, 24 MAR, 8-11 am, CENTER 101

Books and Materials

- 1) Studenmund, *Using Econometrics* (4th ed.) OR Ramanathan, *Introductory Econometrics* (4th ed.) [Bookstore]²
- 2) Foster, "Ec 120C Course Packet" [Soft Reserves]

Examinations and Grading

Two midterms = 50 points each, cumulative final = 150 points, homework = 25 points (after adjustment). Exams are open book & notes. Regrade period = 1 week after paper returned. No late homeworks and no rescheduled finals. Cheating = F + letter to dean.

Gr	Points
A±	79-99%
B±	68-78%
C±	57-67%
D	48-56%

Grade scale

OUTLINE/READING

	<u>Studenmund</u>	<u>Ramanathan</u>
TOPIC 0. REVIEW OF STATISTICS	ch. 16	ch. 1-2
TOPIC 1. SIMPLE (2-VARIABLE) OLS REGRESSION	ch. 1, 4	ch. 3
TOPIC 2. MULTIPLE REGRESSION	ch. 2-3, 5, 8	ch. 4-5
TOPIC 3. USES AND EXTENSIONS	ch. 7, 13	ch. 6-7, 12
TOPIC 4. COMPLICATIONS	ch. 6, 9-12	ch. 8-10
TOPIC 5. SIMULTANEOUS EQUATIONS	ch. 14	ch. 13

¹Students can purchase E-Views through the economics department. See Mike Bacci <mbacci@weber.ucsd.edu> in ECON 306.

²The Studenmund book is easier, but Ramanathan is a better reference book after graduation. Use Ramanathan if you already own it.