

**ECON 120B - ECONOMETRICS**  
Foster, UCSD

**SYLLABUS - WINTER 2002**  
January 9, 2002

Instructor and TAs

- Carroll B. Foster, Ph.D. (instructor) . . . . . Tel. (858) 534-7133  
Consultation: MWF, 10<sup>15</sup> - 11<sup>15</sup> am, ECON 110C . . . . . <cfoster@weber.ucsd.edu>
- Liangjun Su -- Th, 4<sup>00</sup> - 6<sup>00</sup> pm, ECON 121 . . . . . <lsu@weber.ucsd.edu>
- Raffaella Giacomini -- F, 2<sup>00</sup> - 4<sup>00</sup> pm, SEQ 241 . . . . . <rgiacomini@ucsd.edu>

Course Information

- ID: Ec 120B Econometrics (425231)
- Lectures: MWF, 9<sup>00</sup> - 9<sup>55</sup> am, HSS 2250
- Description: Continuation of statistics, covering hypothesis testing, correlation, and introductory regression analysis.
- Prerequisite: Ec 120A

Calendar

- Change grade option or drop w/o "W" thru Friday, 1 FEB
- Drop w/o "F" thru Friday, 8 MAR
- Holidays: Monday, 21 JAN (MLK); Monday, 18 FEB (Presidents Day)
- Midterms: Friday, 1 FEB; Wednesday, 27 FEB, in class
- Final: Wednesday, 20 MAR, 8-11 am, HSS 2250 or \_\_\_\_\_

Books and Materials

- Use the book you retained from Ec 120A. Possibilities are Keller & Warrack, Wonnacott & Wonnacott, and Weiss, among others.<sup>1</sup>
- Foster, "Ec 120B Course Packet" [Soft Reserves]
- Calculator for use on exams

Examinations and Grading

Two midterms = 50 points each, cumulative final = 150 points.  
Exams open book/notes. Regrade period is 1 week after paper first returned in class. No make-up or rescheduled exams. Cheating is punished by an F and a memo to dean.<sup>2</sup>

Gr	Points
A±	82-99%
B±	70-81%
C±	52-69%
D	38-51%

Grade Scale

**OUTLINE/READING**

	<u>K&amp;W</u>	<u>W&amp;W</u>	<u>Weiss</u>
TOPIC 6 - ESTIMATION [review]	ch. 9	ch. 7-8	
TOPIC 7 - HYPOTHESIS TESTING	ch. 10-11	ch. 9	ch. 9, 11-12
TOPIC 8 - MULTIPLE POPULATIONS	ch. 12-14	ch. 10	ch. 10, 16
TOPIC 9 - INTRO TO CORRELATION & REGRESSION	ch. 17	ch. 11	ch. 14
TOPIC 12 - THE SIMPLE OLS REGRESSION MODEL	ch. 17	ch. 12	ch. 15
TOPIC 13 - MULTIPLE REGRESSION	ch. 18	ch. 13	Module A

<sup>1</sup>Make sure you have normal, t, chi-square, and F tables for use on exams.

<sup>2</sup>I give multiple versions of exams. If you have correct answers for someone else's version, you will be accused of copying (cheating).