#### Professor Yongil Jeon Economics 120B, 12:30pm-1:50pm on Tuesday and Thursday Location: LEDDN AUD - Patrick J. Ledden Auditorium (formerly HSS 2250)

### **ECONOMICS 120B: ECONOMETRICS**

## **Required Text**:

James H. Stock and Mark W. Watson, Introduction to Econometrics (Addison-Wesley, 2nd edition).

Recommended Software: STATA (www.stata.com); Students can use STATA in the computer lab.

#### **Course Resources:**

Announcements regarding the course will be made on WebCT.ucsd.edu. You can also find course assignments, data and a copy of the course syllabus there.

#### **Email Address and Office hours:**

yjeon@ucsd.edu, ECON Annex, 246-0738/9, 11:20am-12:20pm on Tuesday

# TAs and Discussion Sessions:

David Kaplan	(Econ 124)	9:30am-10:30am on Thursday	dkaplan@ucsd.edu		
(grading hw#3 an	d exam #3)	Discussion session - 5-5:50pm on	Wednesday at WLH 2005		
Travis Brayak	(Sequoyah 232)	noon-1:00pm on Wednesday	tbrayak@ucsd.edu		
(grading hw#1 an	d exam#1)	Discussion session – 6-6:50pm on	Wednesday at WLH 2005		
Michael Kuhn	(Econ 120)	10:30am-11:30am on Monday	mkuhn@ucsd.edu		
(grading hw#2 an	d exam#2)				

## Grading:

Course requirements and grading weights are as follows:

Three problem sets and performance in the discussion sessions: 16% (non-cumulative) Three Exams: 28% each (no-makeup exams)

The first exam will be held on Thursday, February 4th (week 5 – covering chapters 1, 4 and 5), and the second exam will be held on Thursday, February 25th (week 8). No make-up exams will be given. The (non-cumulative) final exam is scheduled for 11:30am-2:29pm, March 16th (Tuesday – location: TBA).

Grades are nominally determined by a weighted average of standardized scores. Thus, naturally professor Jeon reserves the right to adjust grades as he deems appropriate.

Scores	-59	60 -	64 -	67 -	70 -	74 -	77 -	80 -	84 -	87 -	90 -	94 -	97 -
Grade	F	D-	D	D+	C-	С	C+	B-	В	B+	A-	Α	A+

## **Topics and Readings:**

Chapter 1. Economic Questions and Data

- Chapter 4. Linear Regression with One Regressor
- Chapter 5. Linear Regression with One Regressor: Hypothesis Tests and Confidence Intervals
- Chapter 6. Linear Regression with Multiple Regressors

Chapter 7. Hypothesis Tests and Confidence Intervals in Multiple Regression

Chapter 8. Nonlinear Regression Functions

Chapter 12. Instrumental Variables Regression (if time permits)

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