

Economics 120C – Econometrics
Winter 2011
MWF 3:00 – 3:50 pm, Peterson Hall 108

Instructor

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Teaching Assistants

Troy Kravitz tkravitz@ucsd.edu
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Matthew Niedzwiecki mniedzwi@ucsd.edu
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Office Hours: Fri 10:30 am – 11:30 am (Economics 127)

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Office Hours: Tue 4:00 pm – 5:00 pm (Economics 118)

Martin Tobal mtobal@ucsd.edu
Office Hours: Wed 9:30 am – 10:30 am (Sequoyah Hall 232)

Discussion Sections

Wednesday 8:00 – 8:50 pm, Warren Lecture Hall 2001
Wednesday 9:00 – 9:50 pm, Warren Lecture Hall 2001

Econ 120C - Econometrics C

Course Description

The objective of Econ 120C is to provide you with knowledge of econometrics in theory and applications. By the end of the course, you should be skilled users of basic econometric methods and critical interpreters of empirical studies.

Course Materials

Required Textbook: “Introduction to Econometrics” by James H. Stock and Mark W. Watson, 2nd edition.
Chapters to be covered: 8, 10, 11, 12, and part of 14 and 15.

Required Software: The software for this course is STATA (www.stata.com). Students can use STATA in the computer lab in Economics Building #100, and in other computer labs on campus. Microsoft Excel may also be used to do basic regression analysis. Do not use other software packages.

Course Web Page

A course webpage is available at <http://webct.ucsd.edu>.

It will include information relevant to the course, such as announcements, homework assignments, practice problem sets, solutions, syllabus, schedule and more. You should check this page regularly.

Lectures and Discussion Sections

It is important to come to every lecture. If you should miss a class, it is your responsibility to get the notes and any information provided in class. There are two weekly discussion sections for this course. You may attend either section as suits your schedule. The discussion sections are not mandatory. However, you are **strongly recommended** to attend them since the TAs will go over practice problems, the kind of problems you may

encounter on exams. You will also be able to ask the TA any question about the material covered in the lectures during these discussion sections. The first discussion section will take place Jan 12th.

Homework

There will be three homework assignments in this course. You will be required to use Stata to complete them. They will be graded on effort, not on the correctness of answers. If you honestly attempt all the questions in the homework, you will get 100%. Complete all your homework assignments on your own. Remember, homework is assigned to assist you in learning the software and at the same time it is a good check of your understanding of the statistical and econometrical concepts taught in class.

Grading

20% Homework Assignments
30% Midterm Exam
50% Final Exam

The midterm examination is scheduled to **Friday, February 11th**, at lecture time. The final exam will take place on **Wednesday, March 16th** from 3:00 pm to 6:00 pm and will be cumulative. The dates for the exams are not negotiable. There are no make up exams. If you miss a midterm for a justifiable and verifiable medical/legal reason, your midterm grade will be your grade on the final. Otherwise you will receive a zero, no exceptions!!

The overall course grade, computed using the weights specified above, will be curved. In general, the class average corresponds to the lowest B-.

Academic Integrity

Academic dishonesty will be treated in this course as a serious violation of university rules. As stated in the UCSD Policy on Integrity of Scholarship: *"Integrity of scholarship is essential for an academic community. The University expects that both faculty and students will honor this principle and in so doing protect the validity of University intellectual work. For students, this means that all academic work will be done by the individual to whom it is assigned, without unauthorized aid of any kind."* You can find information on the university's policy on academic integrity at this website: <http://www.ucsd.edu/current-students/academics/academic-integrity/index.html>.

Tentative Schedule (exams dates will not change)

Days	Topic	Textbook Chapter
Jan 5 th - Jan 7 th	Review (Central Limit Theorem, Sampling Distribution, Correlation and Causality)	1-3
Jan 10 th – Jan 14 th	Nonlinear Regression Functions	8
Jan 19 th – Jan 21 st	Nonlinear Regression Functions	8
Jan 24 th – Jan 28 th	Discrete Choice Models	11
Jan 31 st – Feb 2 nd	Discrete Choice Models	11
Feb 4 th	Instrumental Variables Regression	12
Feb 7 th – Feb 9 th	Instrumental Variables Regression	12
Fri Feb 11th	Midterm Examination	8, 11, and part of 12
Feb 14 th – Feb 16 th	Instrumental Variables Regression	12
Feb 18 th	Regression with Panel Data	10
Feb 23 rd – Feb 25 th	Regression with Panel Data	10
Feb 28 th	Regression with Panel Data	10
Mar 2 nd – Mar 4 th	Time Series Regression	14
Mar 7 th – Mar 11 th	Time Series Regression	14-15
Wed Mar 16th 3:00 – 6:00 pm	Final Examination	All material covered during quarter