

Econometrics 120C

Team

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Disclaimer

- The information below reflects the official schedule of classes as of January 21, 2022. Please check the schedule for updates.
- Given the uncertainty due to the Covid-19 pandemic, some of the details on the syllabus may change. Please check Canvas and the syllabus regularly for updates.

1 Organization

The course will remain fully online for the whole quarter.

1.1 Class

Section A: MWF, 10:00am – 10:50am, online on Zoom

Section B: MWF, 11:00am – 11:50am, online on Zoom

There will be no class on January 17 (Martin Luther King, Jr. Holiday) and on February 21 (Presidents' Day Holiday).

I will discuss the same material in both sections.

1.2 Discussion sessions

Section A:

1. Wednesday, 5:00pm – 5:50pm, online on Zoom
2. Friday, 5:00pm – 5:50pm, online on Zoom

Section B:

1. Wednesday, 6:00pm – 6:50pm, online on Zoom
2. Friday, 6:00pm – 6:50pm, online on Zoom

There are no discussion sessions during the first week.

In the weekly discussion sessions, the TAs will discuss problem sets. Every week, the same problems sets will be discussed in all four discussion sessions. The problem sets will be made available before the discussion sessions.

The discussion sessions are organized as follows. Before the first discussion session of each week, we will upload a Zoom video discussing the solutions. During all four discussion sessions, the TAs will be available for questions in-person and on Zoom.

The weekly discussion problem sets are not graded and you do not have to hand them in.

1.3 Asynchronous access

The lecture will be recorded and the recordings will be made available online. The discussion videos will be pre-recorded and made available online.

1.4 Office hours

1.4.1 Kaspar Wuthrich (Instructor)

Wednesday, 8:30am – 9:30am, online on Zoom

Wednesday, 8:00pm – 9:00pm, online on Zoom

I will also hold online review sessions on Zoom before the midterm and the final exam. Dates will be announced on Canvas.

1.4.2 TA office hours

The TAs will hold regular office hours (online on Zoom). The schedule will be announced on Canvas. Extra office hours will be offered in the week of the midterm and final exam.

2 Topics

We will cover the following topics.

1. Introduction and OLS review
2. OLS asymptotics
3. Threats to the validity of regression analyses

4. Instrumental variables methods
5. Panel data methods
6. Potential outcomes and experiments
7. Difference-in-differences
8. Regression discontinuity designs (time permitting)

3 Prerequisites

The prerequisites are ECON 120B or MATH 181B. You are expected to have a thorough grasp of the material covered in these courses, a good understanding of basic statistics, as well as single and multivariable calculus.

4 Textbook

The textbook for this class is *Introduction to Econometrics, 4th Edition* by James H. Stock and Mark W. Watson. The book will be available as an ebook on Canvas.

The following is the inclusive access explanation from RedShelf. You should already have received an email from donotreply@redshelf.com. If not, please check your spam folder.

Your digital course materials are provided by the UC San Diego Bookstore through Canvas and are free for the first two weeks of classes. After two weeks, your student account will be charged a special reduced price unless you opt out. If you decide to opt out you must complete the process by January 15th, 2022 and you will be responsible for sourcing the materials elsewhere.

For any questions about billing please contact textbooks@ucsd.edu. For any questions about using your eBook please reference [RedShelf Solve](#).

To opt-out:

- Click the RedShelf link in Canvas
- Click View Course Materials
- Scroll down to the gray opt-out button and follow the prompts to opt out.

Again, you have until January 15th, 2022 to complete this process and you will be responsible for getting access to the materials elsewhere.

5 Econometrics video handbook (EVH)

- You will have access to the Econometrics Video Handbook (EVH) through Canvas. The EVH contains a set of videos on key concepts that we discuss in 120C, and also allows you to review the material discussed in 120A and 120B.
- Note: not all EVH videos are directly useful and relevant for 120C.

6 Software

You will have to use the statistical software package STATA to solve assignments. You can download STATA via Canvas.

7 Webpage

All the material will be available on Canvas.

8 Questions

To improve fairness, quality, and efficiency, we will strictly enforce the following policy regarding questions related to the course material:

- We will **not** answer any questions related to the course material via email.
- We are available for questions during and after class, during office hours, and discussion sessions.
- There is an online discussion board on Canvas where you can post all your questions. We will check the discussion board regularly and answer your questions.

This policy only concerns questions about the course material. For all other questions, please email me or the TAs.

9 Assessment

- The overall course grade will be based on a weighted average of your grades in the assessments described below.
- There will be no make-up exams. The exception is absence from the final exam for medical reasons, in which case a doctors certificate is required.
- If you miss the midterm for a verifiable medical/legal/sports reason, I will increase the contribution of the final to 70%. Failure to notify me promptly that you must miss the midterm will result in a zero grade for the midterm. Unexcused absences will also result in a zero.

9.1 2 Stata assignments (10% each, 20% in total)

- There will be two graded Stata assignment. The Stata assignments will be lightly graded on the following scale: 0%, 50%, and 100%. If your do-file does not run, we will subtract 25%.
- If you submit your Stata assignment too late, there will be a late submission penalty: we will subtract 25% for every 12hrs that you are submitting too late. There are no regrades for Stata assignments.
- We encourage group work. However, each student needs to submit their own version of the solution. We will use software to check for plagiarism and compare assignments.

9.2 4 bi-weekly reflection notes (2.5% each, 10% in total)

There will be 4 graded reflection notes. You will be expected to submit answers to the following three questions below:

1. What were the most important 1–2 new things you learned from the lecture that you did not know before class?
2. What were 1–2 points discussed in the lecture that you are still confused/unclear about and would like some further clarification on?
3. What topics/questions would you like to learn more about or discuss more based on the content covered in the lecture?

Each reflection note should be approximately 2/3 page but not more than one page (12 points, double spacing).

Reflection notes will be lightly graded as 100% (thoughtful response that engaged with the content of the lecture/readings), 50% (cursory responses that meet a minimum standard), and 0% (did not turn anything in). Each student needs to submit their own reflection. We will use software to check for plagiarism and compare assignments.

Deadlines:

- Reflection note 1: Sunday, January 16, 11:59pm
- Reflection note 2: Sunday, January 30, 11:59pm
- Reflection note 3: Sunday, February 13, 11:59pm
- Reflection note 4: Sunday, February 27, 11:59pm

We do not accept late submissions.

9.3 Midterm (20%)

There will be one midterm, carrying a weight of 20%. The midterm exam will be an online exam. It will be open books and notes. More details regarding the format and proctoring will be provided on Canvas.

Date and time: Saturday, February 5, 10:00am–11:20am, online

9.4 Final (50%)

The cumulative final exam, covering all the material of the course, will have weight of 50%. The final exam will be an online exam. It will be open books and notes. More details regarding the format and proctoring will be provided on Canvas.

Date and time: Saturday, March 19, 11:30am–2:29pm, online

10 Other

- If you have a documented disability, please send me your documentation as soon as possible so that I can make suitable accommodations for you. If you believe that you have a disability and desire accommodation, please register with the Office for Students with Disabilities ([link](#)).
- Students who violate UCSD's academic integrity ([link](#)) policy will earn a failing grade for the course. In addition, the Council of Deans of Student Affairs will impose a disciplinary penalty.
- Addressing basic needs.
 - **Basic Needs:** Any student who has difficulty accessing sufficient food to eat every day, or who lacks a safe and stable place to live, and believes this may affect their academic performance, is encouraged to contact: foodpantry@ucsd.edu, basicneeds@ucsd.edu, or call 858-246-2632.
 - **Triton Food Pantry** is an emergency food relief program to provide food for students and fight food insecurity. You can get canned food, pasta, beans, and rice as well as fruit and vegetables at the pantry. foodpantry@ucsd.edu
 - **The Hub Basic Needs Center** coordinates basic needs resources vital to thrive as a student, which includes access to nutritious food, stable housing, and financial wellness resources. We provide basic needs services and resource referrals to registered UC San Diego students. Ask us about [CalFresh](#) food benefits! basicneeds@ucsd.edu 858-246-2632.