Economics **Winter 2024**

Econometrics 120C

Team	**Contact**
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1 Organization

1.1 Class

Section A: Monday/Wednesday/Friday, 10:00am – 10:50am, CENTR 212

Section B: Monday/Wednesday/Friday, 11:00am – 11:50am, CENTR 212

There will be no class on January 15 (Martin Luther King, Jr. Holiday) and on February 19 (Presidents' Day Holiday).

I will cover the same material in both sections.

1.2 Discussion sessions

Section A: Wednesday, 1:00pm – 1:50pm, **online on Zoom**

Section B: Wednesday, 2:00pm – 2:50pm, **online on Zoom**

There are no discussion sessions during the first week.

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

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.

1.4 Office hours

1.4.1 Kaspar Wuthrich (Instructor)

Monday, 8:30am – 9:30am, online on Zoom
Monday, 3:30am – 4:30am, 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.

By default, the office hours will be held on Zoom. If you would like to schedule an in-person office hour, please contact me via email (kwuthrich@ucsd.edu).

1.4.2 TA office hours

The TA and the undergraduate 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. Quasi-experimental methods

3 Prerequisites

The prerequisites are ECON 120B or MATH 181B.

4 Textbook

The textbook for this class is *Introduction to Econometrics, 4th Edition* by James H. Stock and Mark W. Watson. The e-book is available via BryteWave/Redshelf on Canvas.

IMPORTANT: This is an opt-out system: you must actively opt out, or you will be charged for textbook access.

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.

6 Software

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

7 Webpage

All course materials will be available on Canvas.

8 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 doctor's 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.

8.1 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.
- You are allowed (but not required) to use GenAI to solve the Stata assignment. Please see the GenAI & AI Policy below.

8.2 3 reflection notes ($\frac{10}{3}$% each, 10% in total)

There will be 3 reflection notes. In each reflection note, you are expected to submit answers to the following three questions:

1. What were the most important 1–2 new things you learned?
2. What were 1–2 points 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?

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%, 50%, and 0%. 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 21, 11:59pm
- Reflection note 2: Sunday, February 11, 11:59pm
- Reflection note 3: Sunday, March 3, 11:59pm

Late submissions are not accepted and will result in a 0% grade.

8.3 Midterm (20%)

There will be one midterm with a weight of 20%.

Date and time: Saturday, February 10, 10:00am–11:50am, CENTER 212 (Section A) and CENTER 214 (Section B).

8.4 Final (50%)

The cumulative final exam, covering all the material of the course, will have a weight of 50%.

Date and time: Saturday, March 23, 11:30am–2:29pm, location TBA

9 GenAI policy

The following is a slightly modified version of the UC San Diego Allowed Use Statement Template (UC San Diego & University of Waterloo Academic Integrity Offices).

Generative artificial intelligence (GenAI) tools like Chat GPT, DALL-E, or GitHub CoPilot, that generate output may be used for the Stata assignments as you determine appropriate, as long as you do so honestly as specified below. However, you are not required to use GenAI tools, nor are these tools necessary to solve the Stata assignments.

As a way to demonstrate your honest use of these tools and your learning process, you must:

1. Keep histories of your chats and submit them when requested
2. Add a paragraph at the end of the do file that describes (i) which GenAI tool you used, (ii) how you used GenAI, and (iii) why you think it was or wasn't useful for your learning and for solving the assignment. If you choose not to use GenAI tools, simply write "I did not use any GenAI tools to solve the Stata assignment."

NOTE: GenAI is known to fabricate sources, facts, and give false information. It also perpetuates bias. You should also be aware that there are copyright and privacy concerns with these tools. You should exercise caution when using large portions of content from AI sources for these reasons. Also, you are accountable for the content and accuracy of all work you submit in this class, including any supported by generative AI.

You are encouraged to reach out to me if you have any questions, or reach out to any of the following UC San Diego academic support centers for academic assistance:

- The Commons' Academic Achievement Hub for Learning Strategies, Content Tutoring or Supplemental Instruction
- The Commons' Writing Hub for help with writing or other types of communication (e.g., presentations)
- The Library for research-based assignments