

Dr. Yongil Jeon
Economics 120B
Center 109 (TTh 2:00-3:20pm)

Spring 2005

ECONOMICS 120B: ECONOMETRICS

Required Text:

James H. Stock and Mark W. Watson, *Introduction to Econometrics* (Addison-Wesley, 2003).

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

Course Resources:

Announcements regarding the course will be made on the course web page at
<http://econ.ucsd.edu/~yjeon/econ120b.html>

You can also find course assignments, data and a copy of the course syllabus there.

Email Address and Office hours:

yjeon@weber.ucsd.edu, ECON 223, 822-0668, 10:20am-12:20pm on Tuesday

TAs:

Jacob LaRiviere	(Sequoiah 208)	T 10am – noon	jlaviviere@ucsd.edu
Young Do Kim	(Econ 122)	M 10am - noon	ydkim@econ.ucsd.edu

Grading:

Course requirements and grading weights are as follows:

Problem sets: 10%

(non-cumulative) Three Exams: 30% each (no-makeup exams)

The first exam will be held on Tuesday, May 3 (week 6), and the second exam will be held on Thursday, May 19 (week 8). **No make-up exams will be given.** The final exam is scheduled for 3:00-6:00pm, June 8 (Wednesday).

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-	C	C+	B-	B	B+	A-	A	A+

Topics and Readings:

Chapter 1. Economic Questions and Data
Chapter 4. Linear Regression with One Regressor
Chapter 5. Linear Regression with Multiple Regressors
Chapter 6. Nonlinear Regression Functions
Chapter 10. Instrument Variables Regression (if time permits)