Professor Yongil Jeon Spring 2010
Economics 120B, 5:00pm-6:20pm on Monday and Wednesday
Location: Center 101 (Section ID: 679319)

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, 4-5pm on Mondays

TAs and Discussion Sessions:

Song, Suyong	(Econ 119)	2pm-4pm on Monday	s7song@ucsd.edu
(grading hw#1,#2, and 3)		Discussion session – 8-8:50pm on Thursday at Center 101	
Xia, Fan (Dora)	(Sequoyah 227)	10:30pm-11:30am on Monday and Wednesday	faxia@ucsd.edu
(grading exam#1)		Discussion session – 9-9:50pm on Thursday at Center 101	
Seo, Juwon	(Econ 127)	12:30pm-2:30pm on Wednesday	jus006@ucsd.edu
(grading exam#2)			
Wu, Jing (Cynthia)	(Sequoyah 234)	2:30pm-4:30pm on Monday	jingwu@ucsd.edu
(grading exam#3)			

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 Wednesday, April 21st (week 4), and the second exam will be held on Monday, May 24th (week 9). **No make-up exams will be given**. The (non-cumulative) final exam is scheduled for 7pm-9:59pm, June 11th (Friday – 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-	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 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)