Economics 120c (Econometrics), Spring 2010 (Section ID: 679328), MW 6:30-7:50pm, Center 101
Professor Yongil Jeon **(email) yjeon@weber.ucsd.edu**
Office Location: Econ Annex **Office Hours: 4:00-4:50pm on Mondays**

Course Materials:
Required Text: James H. Stock and Mark W. Watson, Introduction to Econometrics (2nd edition, Addison-Wesley, 2007).
Recommended Software: STATA (www.stata.com); Students can use STATA in the computer lab.

Tests: There will be three (non-cumulative) exams. The exams will be held on April 21st (Wednesday, week 4), May 24th (Monday, Week 9) and June 9th (7-10pm on Wednesday, Final week – location: TBA). **No make-up exams will be given**.

Grade Structure: The three (in-class) exams will count 28% each. The final 16% will be based on three problem sets. The final 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+

Discussion Sessions, led by Kirti Gupta, Juanjuan Meng, and Xun Lu (by rotation)
4-4:50pm on Fridays Location – Center 101; 5-5:50pm on Fridays Location – Center 101

Teaching Assistants – Office Hours

Kirti Gupta (grading exam#3)	Econ 125	k1gupta@ucsd.edu	5-7pm on Tuesdays
Juanjuan Meng (grading exam#2)	Sequoyah Hall 234	jumeng@ucsd.edu	1:30 pm -3:30pm on Wednesday
Xun Lu (grading hw#1,#2, and #3)	Sequoyah Hall 205	xunlu@ucsd.edu	4pm-6pm on Wednesdays
Ben Gillen (grading exam#1)	Econ 128	bgillen@ucsd.edu	4-6pm on Mondays (can be changed)

(Tentative) Assignments: Please download each homework from the webCT (**http://webct.ucsd.edu**). Suggested solutions for homework will be available at our website.

Weeks	Dates	Topics and Readings - homework due
1	3/29, 3/31	Introduction, Stata Review, Ordinary Least Squares (Chapter 17.1-17.4, 18.1, 18.5)
2	4/5, 4/7	Heteroskedasticity (5.4); Weighted Least Squares (Chapter 17.5, 18.2, 18.6)
3	4/12, 4/14	Regression with a Binary Dependent Variable (Chapter 11) - Homework #1 due (4/16)
4	4/19, 4/21	Chapter 11; Panel Data Regression; Experiments and Quasi-Experiments (13.1-13.4); 4/21 - First Midterm exam (Chapters 11, 17, 18)
5	4/26, 4/28	Regression with Panel Data (Chapter 10)
6	5/3, 5/5	Chapter 10
7	5/10, 5/12	Introduction to Time Series Regression and Forecasting (Chapter 14 except 14.7)
8	5/17, 5/19	Estimation of Dynamic Causal Effects (Chapter 15) - Homework #2 due (5/21)
9	5/24, 5/26	5/24 - Second Midterm exam (Chapters 10, 13.1-13.4, 14);
10	6/3	5/31 – Memorial Day Observance (No class) Estimation of Dynamic Causal Effects (Chapter 15) - Homework #3 due (6/4)
11	6/9	Final (7-10pm)

Topics and Readings:

Chapter 17. The Econometric Theory of Regression Analysis
Chapter 18. The Theory of Multiple Regression
Chapter 11. Regression with a Binary Dependent Variable
Chapter 10. Regression with Panel Data
Chapter 13. Experiments and Quasi-Experiments (13.1-13.4);
Chapter 14. Introduction to Time Series Regression and Forecasting (except 14.7)
Chapter 15. Estimation of Dynamic Causal Effects
Chapter 16. Unit Root Test and Cointegration (16.3 and 16.4, if time permits)