

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, 11:00am-Noon and 5:15-6:15pm on Tuesday

TAs:

Karim Chalak	(Econ 122)	T&Th 9:25-10:25am
Dong Jin Lee	(Econ 127)	T 1:00-3:00pm
Tatsuyoshi Okimoto	(Econ 122)	Th 10:25-12:25pm

Grading:

Course requirements and grading weights are as follows:

Problem sets: 25%

(non-cumulative) Three Exams: 25% each (no-makeup exams)

The first exam will be held on Thursday, February 5th (week 5), and the second exam will be held on Thursday, February 26th (week 8). **No make-up exams will be given.** The final exam is scheduled for 7:00- 10:00pm, March 19th (Friday).

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	60-62	63-66	67-69	70-72	73-76	77-79	80-82	83-86	87-89	90-92	92-96	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 7. Assessing Studies Based on Multiple Regression

Chapter 9. Regression with a Binary Dependant Variable (if time permits)