

Economics 120c (Econometrics), Winter 2009 (641608), MW 5:00-7:50pm, Solis Hall 107

Professor Yongil Jeon

Office Location: Econ 108

Office Phone: 822-1603

Office Hours: 4:00-4:50pm on Mondays

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(website) <http://econ.ucsd.edu/~yjeon/econ120c.html>

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 February 9th (Monday, week 6), March 2nd (Monday, Week 9) and March 16th (7-10pm on Monday, week 11 – location: TBA). **No make-up exams will be given.**

Grade Structure: The three (in-class) exams will count 30% each. The final 10% will be based on three problem sets (2% each) and from the discussion session (4%). 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

Ben Gillen 5-5:50pm on Thursdays

Location - Ledden Auditorium

John McAdams 6-6:50pm on Thursdays

Location - Ledden Auditorium

Teaching Assistants – Office Hours

Ben Gillen Sequoyah Hall 225

bgillen@ucsd.edu

10-11pm on Mondays

John McAdams Sequoyah Hall 226

jmcadams@ucsd.edu

10-11am on Thursdays

Min Seong Kim Economics 117

mks003@ucsd.edu

3-4pm on Wednesdays

(Tentative) Assignments:

Please download each homework from the class website (<http://econ.ucsd.edu/~yjeon/econ120c.html>). Suggested solutions for homework will be available at our website.

<u>Weeks</u>	<u>Dates</u>	<u>Topics and Readings - homework due</u>
1	1/5, 1/7	Introduction, Stata Review, Ordinary Least Squares (Chapter 17.1-17.4, 18.1, 18.5)
2	1/12, 1/14	Heteroskedasticity (5.4); Weighted Least Squares (Chapter 17.5, 18.2, 18.6)
3	1/21	<u>1/19 -MLK Holiday</u> ; Regression with a Binary Dependent Variable (Chapter 11)
4	1/26, 1/28	Chapter 11; Panel Data Regression; Experiments and Quasi-Experiments (13.1-13.4);
5	2/2, 2/4	Regression with Panel Data (Chapter 10); 2/4 - Homework #1 due
6	2/9, 2/11	2/9 - First Midterm exam (Chapters 11, 17, 18– graded by Ben); Chapter 10
7	2/18	<u>2/16 – President’s Day Holiday</u>
		Introduction to Time Series Regression and Forecasting (Chapter 14 except 14.7)
8	2/23, 2/25	Estimation of Dynamic Causal Effects (Chapter 15); 2/25 - Homework #2 due (2/25)
9	3/2, 3/4	3/2 - Second Midterm exam (Chapters 10, 13.1-13.4, 14– graded by John);
10	3/9, 3/11	Estimation of Dynamic Causal Effects (Chapter 15) - Homework #3 due (3/11)
11	3/16	Final (chapters 14, 15 – graded by Min Seong)

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)