

Econ 103 & 103L
Introduction to Econometrics
UCLA SUMMER 2017

Instructor: Changsu Ko

Time and Location (Lecture): M, W 1:00-3:05pm, Dodd 121

Time and Location (Lab Lecture): W 4:00-4:50pm, Dodd 121

E-mail: csko@ucla.edu

Office Hours: M 3:30-5:30pm (tentative), Alper Room (Bunche 2265)

Course Description

This course provides an introduction to the theory and practice of econometrics, with the goal of making students effective consumers and producers of empirical research in economics. The emphasis is on intuitive understanding rather than on rigorous arguments. Concepts will be illustrated with applications in economics.

Prerequisites

Economics 41

Textbooks

- Principles of Econometrics. Hill, R.C., Griffiths, W.E. and G.C. Lim, 4th Edition, 2011. Wiley and Sons. (Required)
- Using Stata for Principles of Econometrics. Adkins, L.C. and R.C. Hill, 4th Edition, 2011. Wiley and Sons. (Recommended)

Grading

The overall grade for the course will be computed as follows:

- The Mid-Term (Aug 23, tentative): 40%
- The Final Exam (Sep 13, tentative): 60%

The mid-term exam will cover all the material taught in the classes before the exam, while the final exam will cover all the material in the course. For both exams, multiple-choice questions will be made.

I will calculate the weighted sum (as mentioned above) of your score. Your ranking in the class will decide your final letter grade.

Lab Sections

Due to space limitations, it is important that you attend the section for which you have signed up. You may swap sections if you can find someone in the section that you wish to attend who will swap with you and move to the section for which you are signed up. Please inform the TAs in both sections if you make such a swap.

Where to Direct Questions

If you have questions on the course material you may come to the office hours of either your TA or myself. It is not possible for the TA's and myself to reply to individual email questions regarding the material covered in class or problem sets. If you cannot attend (based on **official** reasons) all the available office hours, please contact to me by email.

Academic Dishonesty

Any case of academic dishonesty will be reported to the Office of the Dean of Students. For more details please refer to the Office of the Dean of Students website at <http://www.deanofstudents.ucla.edu/>

Software

You may use whatever computer hardware and software you like; instruction will be provided for Stata. If you choose to, you may obtain a student copy of Stata to install on your own computer. Visit www.stata.com and order the student version. Alternatively, you can easily VPN to the UCLA network and access it for free.

Disabled Students and the Office of Student Disability (OSD)

Any student with a pre-existing illness or condition who requests special arrangements must (a) qualify under OSD rules for such special arrangements and (b) must take the exam with OSD. Any such arrangements with OSD must be made during the first week of classes. The instructor must be informed of any such arrangement in the first week of classes. For additional information and the qualification conditions of the Office of Student Disabilities (OSD), please visit their website at <http://www.osd.ucla.edu/>

Course Outline (Subject to Change)

Introduction & Review of Probability and Statistics

- Chapter 1

Linear Regression

- Chapter 2

Interval Estimation and Hypothesis Testing

- Chapter 3

Prediction, Goodness-of-Fit, and Modeling Issues

- Chapter 4

Midterm Exam

- Chapter 1 ~ 4

Multiple Regression Model

- Chapter 5

Inference in the Multiple Regression Model

- Chapter 6, 7

Omitted Variable Bias

- Chapter 6, 7

Final Exam

- Cumulative