Econ 103 & 103L
Introduction to Econometrics
UCLA Summer 2018

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 3:15-5:15pm, 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.

You must be enrolled in both Econ 103 and Econ 103L.

Prerequisites

Economics 41

Textbooks


Grading

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

- The Mid-Term (July 11, in class, tentative): 40%
- The Final Exam (August 1, in class): 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. In both exams, you can bring a calculator. The only acceptable calculator is Canon LS-100TS. It can be bought from ASUCLA book stores.

I will calculate the weighted sum (as mentioned above) of your score. Your rank in the class (absolute value of your score does not matter) will decide your final letter grade.

**TA discussion 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 TAs or the instructor. It may not be possible for the TA’s and myself to reply to all 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/](http://www.deanofstudents.ucla.edu/).

**Software**

You may use whatever computer hardware and software you like, but I strongly recommend to use STATA. The instruction and the exam will be provided for Stata. If you choose to, you may obtain a student copy of Stata to install on your own computer. Visit [https://www.stata.com](https://www.stata.com) and order the student version. You can use any version of Stata. Alternatively, you can visit Social Science computing labs and use Stata program. For the specific schedule of labs, please visit [https://computing.sscnet.ucla.edu/labs/hours-locations/](https://computing.sscnet.ucla.edu/labs/hours-locations/).

**Disabled Students**

Any student with a pre-existing illness or condition who requests special arrangements must (a) qualify under the Center for Accessible Education (CAD) rules for such special arrangements and (b) must take the exam with CAD. Any such arrangements with CAD must be
made during the first week of classes. The instructor must be informed of any such arrange-
ment in the first week of classes. For additional information and the qualification conditions
of CAD, please visit their website at [http://www.cae.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

Omitted Variable Bias
  • Chapter 6

Treatment Effect
  • Chapter 7

Heteroskedasticity
  • Chapter 8
Final Exam

- Cumulative