Economics 103 & 103L
Introduction to Econometrics
UCLA, Summer 2019

Syllabus

Instructor       Jeonghwan Kim
Office Hours    Alper Room (Bunche 2265)
                 MW 11:50AM – 12:50PM
Email           jdkim87@ucla.edu
Teaching Assistants TBD
Time & Location Lecture Dodd 121 MW 1PM – 3:05PM
                 Lab Lecture Dodd 121 W 3:30PM – 4:20PM
Midterm Exam    7/10 (In Class)
Final Exam      7/31 (In Class)

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


Lab Lectures

All students must be enrolled in both Econ 103 & Econ 103L. Students should attend both since I plan to cover course materials in both lectures.
Grading

Students will receive the higher of the two grade options stated below:

i) Midterm (40%), Final (60%)
ii) Midterm (10%), Final (90%)  

Specific Grading Curve

If your rank in class is in the range of:
(a) 1~5 : A+
(b) 6~10: A0
(c) 11~15: A-
(d) 16~22: B+
(e) 23~29: B0
(f) 30~37: B-
(g) 38~42: C+
(h) 43~ : C0

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. Instead, we request you to post your questions to the Discussion Forum on the course’s website. The TA’s will be monitoring this Discussion Forum daily, and will answer your questions. This is not only more efficient for the TA’s, but also provides a public good in that students can learn from other students’ questions and their answers.

Software

Some homework problems require you to use a statistical software. In those cases, you may use whatever computer hardware and software you like. This class will be taught using 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. More about this is explained at https://computing.sscnet.ucla.edu/labs/remote-access/afterhours/.

Course Enforced Policies

- There are no make-up exams. Exam dates are indicated on the syllabus. Therefore, if you cannot take an exam on the specified date, you are advised to take the course in a different section.
- You need to bring a valid form of picture ID on scheduled days of exams. You will not be allowed to take the exam without one.
- The use of electronic devices such as cellphones, tablets, and devices that allow you to communicate with others, is strictly banned during exams. You will be reported for cheating if caught using them during exams.
- There are no extra credit assignments available.
- Scientific/graphing calculators are allowed and recommended during exams.
- All grades are final when filed by the instructor on the Final Grade Reports

**University Policy on Missed Exams:**

Any valid medical excuse must have a written documentation of such of an excuse. A student who misses an exam without a valid medical excuse that can be proved will receive a zero.

**Disabled Students and Center for Accessible Education**

Any student with a pre-existing illness or condition who requests special arrangements must (a) qualify under CAE rules for such special arrangements and (b) must take the exam with CAE. Any such arrangements with CAE must be made 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 Center for Accessible Education (CAE), please visit their website at http://www.cae.ucla.edu/

**Academic Dishonesty**

Any cases 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.studentgroups.ucla.edu/dos/
## Tentative Course Schedule

<table>
<thead>
<tr>
<th>Week</th>
<th>Date</th>
<th>Topics</th>
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| 1    | 6/24 | Introduction  
      |      | Review of Probability and Statistics  
      |      | Simple Linear Regression Model |
|      | 6/26 | Simple Linear Regression Model  
      | 6/26 (Lab) | Continue with topic |
| 2    | 7/1  | Interval Estimation and Hypothesis Testing |
|      | 7/3  | Prediction, Goodness of Fit, Modeling Issues  
      | 7/3 (Lab) | Non-Linear Models and Applications |
| 3    | 7/8  | Multiple Regression Model I: Estimation and Hypothesis Testing |
|      | 7/10 | Midterm Exam  
      | 7/10 (Lab) | No Lab |
| 4    | 7/15 | Multiple Regression Model II: Model Specification |
|      | 7/17 | Multiple Regression Model III: Examples and Applications  
<pre><code>  | 7/17 (Lab) | Continue with topics on Multiple Regression Model |
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<thead>
<tr>
<th>Date</th>
<th>Topic</th>
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</thead>
<tbody>
<tr>
<td>7/22</td>
<td>Indicator Variables and Treatment Effect</td>
</tr>
<tr>
<td>7/24</td>
<td>Heteroskedasticity</td>
</tr>
<tr>
<td>7/24 (Lab)</td>
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<tr>
<td>7/29</td>
<td>Wrap up Heteroskedasticity and Final Review</td>
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<tr>
<td>7/31</td>
<td>Final Exam</td>
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