

Introduction to Econometrics - Economics 113

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UC Santa Cruz

Overview

This course is an introduction to applying statistical techniques to economic issues. The course will cover practical methods for organizing and analyzing economic data, testing economic hypotheses, and measuring economic relationships. Regression analysis is the main empirical method, and basic statistical and probability theory is included.

I understand that this description may make the course sound difficult, or maybe even boring. It is my job to prove to you that econometrics is accessible, interesting, and most of all, useful.

Grading and Expectations

The schedule and grading of the course is as follows:

	%	Date	Time
Computer Assignments	20	TBA	TBA
Exam 1	20	Wednesday, Oct. 22nd	In-class
Exam 2	20	Friday, Nov. 7th	In-class
Exam 3	20	Friday, Nov. 21st	In-class
Exam 4	20	Tuesday, Dec. 16th	7:30-10:30PM

There will be four exams, the first three occurring during class, and the last exam during the final exam period. If you must miss an exam, the weight of that exam will be placed on the remaining exams. You must get approval ahead of time via email if you plan to miss an exam for a valid reason, which only include illness or family emergency. If you don't, you will be given a zero for that exam. If you miss the last exam, do not expect a make-up until the Winter quarter, and potentially with a different professor.

The class will use a computer program called Stata to gain practical experience in econometrics. The program will have limited availability on campus, though a small version of the program suitable for the course will be available for a small price. Details regarding how to purchase the program will be forwarded by email.

TAs

We have three outstanding TAs to guide you through the details of the course and its material. The TAs will work through problems different from class, and treat section-specific problems as they come up. The TAs are Pia Basurto (mbasurto@ucsc.edu), Can Kadirgan (ckadirga@ucsc.edu) and Arsenios Skaperdas (askaperd@ucsc.edu). Details regarding their office hours and sections will be listed on the course website.

Cheating

I will not tolerate cheating. Don't try. If you are caught, you will fail the course and be reported for academic misconduct. Possible penalties include expulsion. This happened six years ago in my class.

Book

The book for the course will be "Introductory Econometrics" by Jeffrey Wooldridge. It is available at any of the online outlets (Amazon, for example). It is fairly expensive, and will be used mostly for reference. However, it is a very useful resource, especially if you hope to work in a field that uses any sort of data analysis. Used copies are fine, and the 3rd edition or above should be sufficient. Also, avoid getting the international edition, since it is different.

Lectures will cover everything and are provided on the course website. Exam and homework material will be based on lectures.

Office Hours, Web page, and Final Thoughts

My office hours will be 3:15-5:15PM on Wednesdays. My office is 459, Engineering 2. My email is aspearot@ucsc.edu. The course website is available at <http://people.ucsc.edu/~aspearot>.

Finally, relax and enjoy the class. If you have any questions or concerns, do not hesitate to bring them up. This course is for you to learn more than it is for me to teach. If it is not working for you, let me know, and I'll make every effort to make things better.

MSI

There are supplemental office hours available through the MSI program. Details are forthcoming.