Instructor: Tae-Hwy Lee  
Lecture: MW 2:10 p.m. – 3:30 p.m., SPR2206  
Office Hours: open door when available, or by appointment, SPR 3103. Available during Mondays (4:00-5:30 p.m. if there is no econometrics seminars), Wednesdays (4:00-5:30 p.m.), and Fridays (11:00 a.m. - 4:30 p.m.)

TA: Yundong Tu  
Discussion: F 1:10 p.m. – 2:00 p.m., SPR2206  
Office Hours: F 2:00 p.m. – 4:00 p.m. or by appointment, SPR 3129

Course Description: The course will provide a thorough introduction to statistical methods required for 205B and 205C, and a technical background for reading articles in econometrics, economic theory, and other fields of economics published in core economics journals. The course is primarily theoretical, but covers some applications and many examples. The lectures will emphasize theory. The homework assignments cover mainly analytical problems, but several computing problems will be included to learn operational aspects of the subject.

References:

Computing: You can use Matlab, Gauss, or R (on your choice).
- UCR Collab: http://collaboratory.ucr.edu/lab/resources.html#support

Grading:  
- Homework 30% CB Exercises, CB Examples, and Computer Assignments. Please check iLearn.
- Midterm 20% Monday, November 8, 2010, in class
- Final Exam 50% Friday, December 10, 2009, 9:00 am – 1:00 pm, SPR 2206

There will be many homework assignments, some of which (selected randomly) may be graded in detail and others may not because solutions to the CB Exercises will be provided and many of these problems will be discussed in the TA sessions. Understanding homework materials will be very useful for exams. The final exam is cumulative and comprehensive. There will be no make-up exams. You are fully responsible for following up on all the announcements made during the lectures.

Request: Please arrive on time, and do not leave before the end of the class. Please turn off any electronic device (e.g., cellular phone, laptop computer, or MP3 player) before the class begins. Questions regarding computer programming should be directed to the TA.

Course Outline: The structure is based on CB. Many materials in CB will not be covered. Other materials (not covered in CB) will be added. The order of covering some topics may be changed, for example, some materials in Ch 10 will be discussed earlier, and may be combined with the materials in Section 5.5 of CB.
- Probability Theory (CB1)
- Transformations and Expectations (CB2)
- Common Families of Distributions (CB3)
- Multiple Random Variables (CB4)
- Properties of a Random Sample (CB5)
- Point Estimation (CB7)
- Hypothesis Testing (CB8)
- Interval Estimation (CB9)
- Asymptotic Evaluations (CB10)
- Linear Regression (CB11, CB12)