ECON 7923
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EMPIRICAL STUDY AND FORECASTING (II), part 1

社科 608

Friday 19:30-21:20

- Textbooks:
  - (**SW**) Stock and Watson (2011), *Introduction to Econometrics*, Addision Wesley, 3rd edition.
- Classes:
  2018/3/2, 9, 16, 23, 30,
  4/13, 20,
  4/27, midterm.
- Grade: problem sets 10%, midterm 40%.
- Topics:
  1. Binary Dependent Variable Models (**SW** 11)
     - Linear Probability Model
     - Probit and Logit Models
  2. Instrumental Variables Regression (**SW** 12)
     - General IV regression model
     - Checking instrument validity
     - Where do IV come from?
  3. Experiments and Quasi-Experiments (**SW** 13)
     - Difference-in-difference estimator
     - Quasi-experiments
     - Average treatment effect