Course Description

The goal of this course is to familiarize students with econometric analysis of cross session and panel data. There is no formal prerequisite. However, you are expected to have known the basic asymptotic theory (LLN, CLT).

The main textbook is *Econometric Analysis of Cross Section and Panel Data*, by Jeffrey M. Wooldridge (MIT Press 2002).

Reference Books

*Econometric Analysis* by William H. Greene

*Advanced Econometrics* by Takeshi Amemiya

*Limited-Dependent and Qualitative Variables in Econometrics* by G. S. Maddala

Grades

Grades will be determined by problem sets (20%), a midterm exam (40%), and a final exam (40%). The scheduled dates for the exams are April 9 and June 11. There will be NO make-up exam. Please make sure you can attend the exams before enrolling this course.
Topics

- Introduction and Background (1 week)
- M-Estimation (2 weeks)
- Maximum Likelihood Methods (2 weeks)
- Generalized Method of Moments (2 weeks)
- Discrete Response Models (1 week)
- Censored Regression Models (1 week)
- Sample Selection (1 week)
- Estimating Treatment Effects (1 week)
- Count Data (1 week)
- Duration Analysis (1 week)