Course Description

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


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 23 and June 18. There will be NO make-up exam. Please make sure you can attend the exams before enrolling this course.
Topics

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