September 15, 2008

Econ 7631 Econometrics II

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Texts:

- Kennedy(2008) A Guide to Econometrics, 6e, Blackwell
- Baum (2006) An Introduction to Modern Econometrics Using Stata, Stata Press
- Greene (2008) Econometric Analysis, Sixth edition, Prentice-Hall

Topics: Greene sections in parentheses

1. The Generalized Regression Model (8.1)
    a. Generalized Least Squares (8.3)
    b. Heteroskedasticity (8.4-8.8)
2. Maximum Likelihood Estimation
    a. The Principle (16.2-16.4)
    b. Appendix D. Large Sample Distribution Theory
    c. Hypothesis Testing (16.6)
    d. Appendix E. Computation and Optimization
    e. Multiplicative Heteroskedasticity (16.9.2a)
    f. Poisson Regression

Exam 1 100 points

3. Models for Panel Data (9.1-9.2)
    a. Pooled Regression (9.3)
    b. Fixed Effects (9.4)
    c. Random Effects (9.5)
4. Seemingly Unrelated Regressions (10.2)
5. Nonlinear Regressions and Nonlinear Least Squares
    a. Nonlinear regression (11.2)
    b. Nonlinear systems (11.5)

Exam 2 100 points

6. Instrumental Variable Estimation
    a. Assumptions (12.2)
    b. Estimation (12.3)
    c. Hausman test (12.4)
    d. GMM (15.4-15.5)
7. Simultaneous Equations Models
    a. Identification (13.3)
    b. Single Equation Estimation (13.5)

Final Exam: Thursday, December 11, 7:30-9:30 am. Exam will be comprehensive. 200 points.

Grades will be determined on the basis of exams (400 points) and homework/presentations/quizzes (announced and unannounced worth a total of 50 points)