ECONOMICS 7632: MICROECONOMETRICS (Tentative)

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Course Grading: Course grades will be assigned on the basis of

- a take home midterm (30%; Distributed February 27. Due March 2.),
- a comprehensive final exam (40%) May 5, 7:30-9:30 a.m.
- a paper (30%, see requirements below) Topic selection and a one page outline, including selection of the application, is due March 23. Final paper is due April 24. No late papers will be accepted.

Required Texts:


Other Useful References

- Adkins and Hill, Using Stata for Principles of Econometrics, 3e, Wiley, 2008. See www.principlesofeconometrics.com
- Longitudinal/Panel Data, Stata, Release 10.
- Winkelmann, Econometric Analysis of Count Data, 5e, Springer, 2008

Course Outline:
1. Advanced Topics in Instrumental Variables
2. Advanced Panel Data Models
   a. Endogenous regressors
   b. Dynamic Panels
   c. LDV
3. Discrete dependent variable models
   a. Probit/logit
   b. Multinomial & conditional logit
   c. Nested Logit
   d. Mixed Logit
4. Limited dependent variable models
   a. Tobit
   b. Sample selection models
   c. Two-step estimation models
   d. Count data models
5. Bayesian analysis of probit & tobit models (time permitting)

Class Paper

The paper required for this class must treat a topic within the general area of Microeconometrics. The main focus of the paper is **econometric methodology**. It must be either

(i) a Monte Carlo experiment. Thorough examination of the performance of an estimator or a test statistic commonly used in microeconometrics, or

(ii) replication and extension an example from the literature.

- It must be at least 15 pages in length (1 inch margins, 11 point font, double space) **excluding** references. The paper must be well written, with proper grammar and spelling. Extreme care must be given to avoiding plagiarism. See [http://www.lsu.edu/judicialaffairs/Plagiarism.htm](http://www.lsu.edu/judicialaffairs/Plagiarism.htm). Your paper will be run through Turnitin. See [http://www.turnitin.com/static/plagiarism.html](http://www.turnitin.com/static/plagiarism.html).
- All equations must be produced with a proper equation editor.
- Topic selection and a one page outline is due **March 23**.
- Final paper is due **April 24**. No late papers will be accepted.