Econometrics IV (Econ 722)

This course is oriented towards micro-econometric methods. This course is presently co-taught by Professors Ingmar Prucha and Frank Vella (from Georgetown University). The course is offered in the spring semester. Topics typically covered by the course will include:

This course is oriented towards micro-econometric methods. Topics covered in this course will be selected from the following:

- More on GMM and ML (and their relation to "calibration methods")
- Binary Response Models (single equation, multiple equations, randomized experiment models)
- Multinomial Response Models
- Censored and Truncated Regression Models
- Sample Selection Models
- Count Data Models
- Duration Models
- Program Evaluation and Treatment Effects Methods
- Structural Econometrics
- The Identification Problem
- Stratified and Clustered Samples
- Spatial Models (Cross Sectional Dependence)
- Dynamic Panel Data Models
- Weak Instruments
- Non-parametric estimation
- Boot strap and Jack Knife methods
- Pre-test estimators

Prerequisite: Econ 624 or permission by the Department.