Advanced Econometrics

This course will cover both econometric theory and the applications. The course will include a final exam, a class presentation and five problem sets. The problem sets will require programming in STATA. I strongly recommend working in small groups on the problem sets. Only one problem set should be turned in for each group.

Text Book: Econometric Analysis of Cross Section and Panel Data, by Jeffrey Wooldridge
My Office Hours: Wednesdays 12:00-2:00 (205 Social Sciences 1)
My E-mail: cdobkin@ucsc.edu
Grading: Problem Sets 30%, Class Participation 15%, Class Presentation 15%, Final Exam 40%

Topics covered

- Instrumental Variables
- Systems of Equations
- Simultaneous Equation Models
- Panel Data Models
- Nonlinear Regression Models
- Qualitative Response Models
- Limited Dependent Variables Models
- Count Models
- Duration Models