Advanced Econometrics

This course will cover both econometric theory and 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 groups of two or three 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: Fridays 1:30-2:30 (441 Engineering 2)
My E-mail: cdobkin@ucsc.edu
Grading: Problem Sets 30%, Presentation 20%, Class Participation 10%, 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