

Economics 799-001

Professor Eric Ghysels  
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Class meets: TR 5:00-7:00pm Gardner 007  
TA sessions: Meeting time TBA

Book: A Guide to Modern Econometrics Fourth Edition (2012). Marno Verbeek.

Statistical Package: STATA Version 12 (most work can be done with STATA 11). STATA is available in all the computer labs and on Emerald.

### COURSE OUTLINE

- I. Statistical and Matrix Notation Review
- II. Linear Regression Model (Ch. 2)
- III. Model Selection and Functional Form (Ch. 3)
- IV. Heteroskedasticity and Autocorrelation (Ch. 4)
- V. Endogenous Regressors (Ch. 5.1-5.5)

Midterm Exam (30%)

- VI. Maximum Likelihood (Ch 6.1,6.2)
- VII. Limited Dependent Variable Models (Ch. 7.1-7.6)
- VIII. Univariate Time Series Models (Ch. 8.1-8.10)
- IX. Panel Data Models (Ch. 10 – may have to skip a few sections)
- X. Discrete Time Hazards Model (notes)

Problem Sets (20%)

Final Exam (50%)