Economics 771
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Book: A Guide to Modern Econometrics Fourth Edition (2012). Marno Verbeek.

Statistical Package: STATA Version 13. STATA is available in all the computer labs and on Kill Devil.

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. Panel Data Models (Ch. 10 – may skip a few sections)
IX. Discrete Time Hazards Models (notes)
X. Simultaneous Equations Models with Discrete Endogenous Regressors (notes)

Problem Sets (20%)

Final Exam (50%)