This first part of the course introduces students to contemporary methods of microeconometric research. It builds upon basic linear regression and limited dependent variable analysis. The second part will introduce method for big data (high dimensional) analysis.

Prerequisites: Graduate Econometrics class.

Textbooks for Part 1:


Grading:

- Final, Date Tbd, early

Academic Integrity: Boston College values the academic integrity of its students and faculty. It is your responsibility to familiarize yourself with the university’s policy on academic integrity: www.bc.edu/integrity
EC8822: Econometric Methods for
Cross Section and Panel Data

Fall 2018

Course Outline for Part I:

1- Preliminaries
2- Nonparametrics: Kernel Density Estimation
3- Nonparametrics: Mean Regression Estimation
4- Semiparametrics: Placing Structure on Regression
5- Treatment Effect Models: Exogenous Case
6- Treatment Effect Models: Endogenous Case
7- Nonseparable Models
8- Nonparametric Random Coefficient Models
9- Nonlinear Panel Data Model
10- Penalization schemes: Lasso, SCAD, penalized likelihood
11- Cross Validation
12- Random Trees, Neural Nets etc.