EC822: Econometric Methods for Cross Section and Panel Data

Fall 2015

Instructor: Stefan Hoderlein
Email: stefan.hoderlein@bc.edu
Office hours: M, W 10:00 – 11:00 pm, Maloney Hall 328.

Class: M, W 1.30 -- 2.45pm, Maloney 313.

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. This part starts on Oct, 19 or 21.

Prerequisites: Graduate Econometrics class.

Textbooks for Part 1:


Grading:

– Final consisting of two parts (2 *50%): Date: Friday, Dec 18, 9am or TBD.

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
EC822: Econometric Methods for Cross Section and Panel Data

Fall 2015

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 Models

Tentative Course Outline for Part II:

See separate syllabus. More details will be announced in early October.