Economics 8838-001 Spring 2014

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Tentative Course Outline:

1. Review of Linear Models (Text: Chapter 4).

OLS and WLS estimation.

2. M-Estimation (Text: Chapter 5).

ML and NLS estimation.

3. Discrete and Limited Endogenous Variables - Part A (Text: Chapters 14 and 15).

Probit and Logit models; multinomial models.

4. Discrete and Limited Endogenous Variables - Part B (Text: Chapter 16).

Models for censored and selected samples.

5. Generalized Method of Moments (Text: Chapter 6).

2SLS and GMM estimation.

6. Linear Panel Data Models (Text: Chapters 21 and 22).

Fixed and random effects models.

7. Simulation-Based Methods (Text: Chapter 12).

Maximum simulated likelihood estimation: Moment-based simulation estimation.

University Policies:

University policies regarding classroom behavior are available at http://www.colorado.edu/policies/classbehavior.html and at http://www.colorado.edu/studentaffairs/judicialaffairs/code.html#student code

Information regarding the University Honor Code is available at http://www.colorado.edu/policies/honor.html and at http://www.colorado.edu/academics/honorcode. The Honor Code Council can be contacted by email at honor@colorado.edu or by telephone at 303-725-2273.

University policies regarding disabilities are available at http://www.colorado.edu/disabilityservices. Disability Services can be contacted by telephone at 303-492-8671, or in person at Willard 322.

University polices regarding religious practice are available at http://www.colorado.edu/policies/fac_relig.html.

University policies regarding Sexual Harassment and Amorous Relationships are available at http://www.colorado.edu/odh/. The Office of Discrimination and Harassment can be reached by telephone at 303-492-2127. The Office of Judicial Affairs can be reached at 303-492-5550.