

ECONOMETRICS—ECON 7023

Spring 2012
Class Time: TR 12:05-13:25pm
Classroom: IC 107
EMAIL: haizheng.li@econ.gatech.edu

Professor: Haizheng Li
Office: Room 218, Old CE BLD
Office Hours: TR 3:30-5:00pm
Phone: (404) 894-3542

COURSE DESCRIPTION

This course is designed as the second Ph.D. econometrics sequence. Students are assumed to have known some basics about regression analysis before taking this class. The course will focus on cross-section and panel data analysis.

TEXTBOOK (both required)

--Jeffery M. Wooldridge, *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2nd Edition.
--A. Colin Cameron and Pravin K. Trivedi, *Microeconometrics--Methods and Applications*, Cambridge University Press, 2005

HOMEWORK AND COMPUTER ASSIGNMENT

Homework/computer projects will be assigned in class. This course will use Stata. You can go to the textbook web site to download data. *HOMEWORK TURNED IN LATE WILL NOT BE ACCEPTED.*

TERM PAPER

Students are required to write a research paper. The paper should apply the techniques learned in this class and use real world data.

Proposal presentation starts	March 27	Proposal due (15%)	April 3
Project week (the "Dead week")	April 24 & 26	Final paper (85%)	April 27

EXAMS AND OTHER IMPORTANT DATES

February 16	Exam I
March 2	Last day to drop individual courses with a grade of "W"
March 15	IAC Founder's Day, no lecture, project day, attending IAC events
March 19-23	Spring break week
April 17	TA class review
April 19	Exam II
April 23-27	Project week (Dead week)

COURSE GRADE

Homework	15%	Term paper	15%
Exam I	30%	Exam II	40%

ATTENDANCE

I will take attendance randomly. Each attendance taken is worth 5 points extra credits that will be added to one of your homework scores.

TENTATIVE COURSE OUTLINE

- 1) Single-Equation Model and OLS
- 2) IV Estimation
- 3) Additional Single Equation Topics
- 4) Maximum Likelihood and Nonlinear Least-Squares Estimation
- 5) Generalized Method of Moments and Systems Estimation
- 6) Estimating System of Equations by OLS and GLS
- 7) Linear Panel Models
- 8) Nonlinear Panel Models
- 9) Binary Response Models
- 10) Simultaneous Equation Models (optional)