Economics 240B, Second Half, 2003　　　　　**Daniel McFadden, 655 Evans**
GSI: Hui Tong　　　　　**Office Hours Tue 4-6 or by appt**
(htong@econ.berkeley.edu)　　　　　**(mcfadden@econ.berkeley.edu)**

COURSE OUTLINE AND SYLLABUS
70 Evans Hall, Monday 12:10-2:00, Wednesday 12:40-2:00

Textbooks:

　Paul Ruud, *An Introduction to Classical Econometric Theory*, Oxford University Press, 2000
　Daniel McFadden, Reader, class website (PDF files)

March 19, 31, April 2,7.   MLE Application: Discrete Response Models

　　McFadden, Chap. 1; Ruud, Chap. 14, 15, 17, 27

April 9, 14.   Sampling and Selection

　　McFadden, Chap. 2; Ruud, Chap. 28

April 16, 21, 23. Generalized Method of Moments (GMM) and Instrumental Variables

　　McFadden, Chap. 3, 4; Ruud, Chap. 20, 21, 22

April 30, May 5, 7. Systems of Equations and Simultaneous Equations

　　McFadden, Chap. 5, 6; Ruud, Chap. 24, 26

May 12. Second Midterm, in class, open notes, 12:10-2:00. The exam will be designed to be written in 100 minutes. There will be no final exam in the course.

Your grade in the two halves of the course will be averaged. The second half grade will be based on four problem sets (40%) and your second midterm exam grade (60%).

There will be no class on April 28.