

Economics 240B, Second Half, 2001
GSI: Sergio Firpo
Office Hours Tue-Wed, 1-2

Daniel McFadden, 655 Evans
Office Hours Tue 4-6 or by appt
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COURSE OUTLINE AND SYLLABUS

Textbooks:

Paul Ruud, *An Introduction to Classical Econometric Theory*, Oxford University Press, 2000

Daniel McFadden, Reader, class website (PDF file)

Oct. 23, 25. MLE Application: Discrete Response Models

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

Oct. 30, Nov. 1. Sampling and Selection

McFadden, Chap. 2; Ruud, Chap. 28

Nov. 6, 8, 13. Generalized Method of Moments (GMM) and Instrumental Variables

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

Nov. 27, 29. Systems of Equations and Simultaneous Equations

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

Nov. 29. Robust Methods (special class, 4-6 in 608-7 Evans, not on exam)

McFadden, Chap. 7

Dec. 4. Review Session directed by GSI

Second Midterm, Thursday, December 6, in class, open notes. The exam will be designed to be written in 90 minutes.

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%).