Heinz School
Carnegie Mellon University
Econometrics II, 90-907
Fall, 2005-2006

Syllabus

Lectures	M 5:30-8:20 HBH 1510
Recitation	F 1:30-2:50 HBH 1510
Instructor	Bill Vogt
	HBH 2116D, 268-1843
	wilibear@andrew.cmu.edu
Office Hours	M 3 - 5
TA	Jian Li
	jianl@andrew.cmu.edu
Textbooks	Greene, William H. (2003) *Econometric Analysis, 5th ed.*
	Upper Saddle River, NJ: Prentice Hall.
Website	http://www.andrew.cmu.edu/course/90-907/index.htm

1 Course Objectives

Our objective is to introduce the theory and application of several more advanced econometric techniques, building on the foundation established in 90-906.

2 Prerequisites

Introduction to the Theory and Practice of Econometrics, 90-906.

3 Grading

The grade will be determined by performance on homework assignments (30%), the midterm (30%), an the final (40%)

Late assignments are not accepted, with the exceptions of prior consent of the instructor or verifiable incapacity.

4 Topics

- Multi-Equation Models

    - Seemingly Unrelated Regression
    - Simultaneous Equations
    - Generalized Method of Moments (GMM)

- Discrete Dependent Variables

    - Probit, Logit, Linear Probability
    - Ordered Probit, Logit
    - Multinomial Probit, Logit
    - Count Data

- Limited Dependent Variables

    - Truncation, Censoring
    - Selection

- Panel Data Models

  - Fixed Effects, Random Effects
  - Estimation Techniques

- The Bootstrap

5 Various Policies

- You may cooperate as much as you like on homeworks. Each of you must turn in a separate assignment, however.

- You may not cooperate during exams.

- All exams are open book, notes. Bring any aid you like to the exam, except another person or means to communicate with one.

- Late assignments are not accepted, with the exceptions of prior consent of the instructor or verifiable incapacity.