Economics 683
Seminar in Econometrics

Fall 1984 - R. McElown


Judge, chapters 1-4, 6-7, 9.
Maddala, chapters 4, 7, 8.
"Supplemental lecture notes" (3 handwritten pages.)


Judge, chapters 10-11, 14-16.
Maddala, Chapters 12, 14.

III. Limited Dependent Variable Models and Nonlinear Estimation.

Judge, chapters 18, 24.
Maddala, Chapter 9.

IV. Distributed Lag Models.

Judge, chapter 27.
Maddala, chapter 16.
The above readings have been selected partially on the basis of readability, admittedly a dubious term in the econometrics literature. For a seminar this is a short list, but I recognize that these articles and the text involve slow reading. You will be examined on these topics in a midterm, following section II, and a final, each counting 25% of your grade.

The remainder of your grade will be based on a project, involving some combination of econometric theory and applied work. I emphasize that your term paper must include a review of some theoretical topic in econometrics, which goes beyond materials presented in lecture or covered in our readings. The maximum grade for any paper which does not meet this condition is a B.

You should submit a written proposal for this project by the end of September. This proposal should present your main research topic and the econometric problems or tools you expect to be involved with. The beginnings of a bibliography should also be presented. At this point I will try to direct you toward other relevant literature I may be aware of. In compiling your bibliography several excellent textbooks may give you a start. I would mention in particular:


In formulating an idea, you may begin with an empirical problem, which will lead you to some specific econometric issues, or you might start with some theoretical econometric issue. Maddala's text is particularly rich with ideas for projects. I will naturally be happy to discuss your idea at any stage.

Papers are due on the day of our last class (December 13). Late papers will be penalized 15%.