Advanced Econometrics

Professor: Jose Canals-Cerda
Address:

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Office: ECON 103.
Office Hours: Tuesday/Thursday 11:00-12:15.
Class Time: Tuesday/Thursday 12:30-1:45.
Classroom: Econ 5.
(The information in this syllabus is subject to change).

Course Objectives.

The course deals with econometric methods designed for the analysis of cross-section, qualitative, and panel data. The course will attempt to address the needs of both applied economists and theoretical econometricians.

How to contact me.

Office Hours or by appointment.

Grading.

The grade for this class is based on:

Projects and quizzes: 30%
Midterm 1: 10%
Midterm 2: 20%
Final Exam: 40%
Students with Disabilities.

This University abides by Section 504 of the Rehabilitation Act of 1973 which stipulates that no student shall be denied the benefits of an education "solely by reason of a handicap." Disabilities covered by law include but are not limited to learning disabilities and hearing, sight or mobility impairments. If you have specific physical, psychiatric, or learning disabilities and require accommodations, please let me know early in the semester so that your learning needs may be appropriately met. You will need to provide documentation of your disability to the Disability Services Office in Willard 322 (phone 303-492-8671).

Additional Information.

Please send me a brief email message containing your name and with the subject "ECON8838 Student". Be aware that most of the course announcements will be done using e-mail. Therefore, it is important that you send this email to me as soon as possible.

Texts and Other Materials.

There is no single book appropriate for this class. The course will be based for the most part on readings from professional journals and working papers. I do not require students to buy any material. However, there are two recommended books:


William Green: "Econometric Analysis".

Jeffrey M. Wooldridge: "Econometric Analysis of Cross Section and Panel Data"

Paul A. Ruud: "An Introduction to Classical Econometric Theory"

Handbooks of Econometrics.

These are general books that cover a large range of subjects. In addition, the following books are more specialized and provide useful supplementary reading:


Course Outline.

[This material is subject to change]

What follows represent a tentative list of subjects to be covered in class. Obviously, I do not expect to review in class each one of the papers referenced in this list. In class we will review just a few of these papers, and other papers not included in this list if necessary. You will be required to read only these papers that will be covered in class. The remaining papers will be useful if you are planning on writing a paper in an specific topic. The papers to be reviewed in class will be announced with enough time in advance.

1. Mathematical fundamentals.

   Fundamental concepts in Topology, Measure Theory, Laws of Large Numbers and Central Limit Theorems.

2. Estimation and Hypothesis Testing in econometrics.


3. Econometric analysis of transition data.

University Press.


4. Econometric analysis of count data.


6. The Selection Problem.

7. Semiparametric and Nonparametric techniques in econometrics.
8. Panel Data.

