Tentative Course Outline:

1. Review of Linear Models (Text: Chapter 4).

      OLS and IV estimaiton.

2. m-Estimation and Computational Methods (Text: Chapters 5 and 10).

      ML and NLS estimation.

3. Discrete and Limited Endogenous Variables - Part A (Text: Chapters 14 and 15).

      The probit and logit models; The multinomial models.

4. Linear Panel Data Models - Part A (Text: Chapter 21)

      Fixed and random effects models.

5. Discrete and Limited Endogenous Variables - Part B (Text: Chapter 16).

      Models for censored and selected samples.

6. Linear Panel Data Models - Part B (Text: Chapters 6 and 22)

      IV and GMM estimation.

7. Simulation-Based Methods (Text: Chapter 12).

      Maximum simulated likelihood estimation; Moment-based simulation estimation.

8. Introduction to Semiparametric Methods (Text: Chapter 9).

      Kernel density estimation; Kernel regression.

Disability Message
If you qualify for accommodations because of a disability, please submit to me a letter from Disability Services in a timely manner so that your needs may be addressed. Disability Services determines accommodations based on documented disabilities. Contact: 303–492–8671, Willard 322, and www.colorado.edu/disabilityservices.

Religious Observance
Campus policy regarding religious observances requires that faculty make every effort to reasonably and fairly deal with all students who, because of religious obligations, have conflicts with scheduled exams, assignments or required attendance. In this class, I ask that you let me know of a conflict with at least one week's notice, so I can work out an alternative arrangment. See full details of the Univerisity Policy at www.colorado.edu/policies/fac_relig.html.