APPLIED ECONOMETRICS - 2nd module

Course Requirements

Seven weeks (October 19 -- December 5)
Probit and logit
Models of multiple choice: conditional/multinomial logit, ordered probit/logit, nested logit
Truncated and censored regressions
Impact evaluation
Panel data with discrete dependent variables
Introduction to models of duration

Assignments:
There will be three problem sets and three short derivation exercises due as follows:
- Monday October 22: exercise #1
- Monday October 29: exercise #2
- Monday November 5: pb set #1
- Monday November 12: exercise #3
- Monday November 19: pb set #2
- Monday November 26: exercise #4
- Monday December 3: pb set #3

The grade for this module will be based on the following items:
- Three problem sets, 50/3 points each 50
- Final examination, 50
- Exercises are not graded. However, non-completion of the requirements will induce a lowering of the overall class grade by 5 points for each exercise missed.
- Problem sets must be handed in class on the due date. 3 points out of the 17 points will be taken off for each day late.

The final examination is an open book exam based on class notes and assigned readings (usually one per class). It will be held on Monday December 10 from 10:30 am to 12:00pm

Office hours

Elisabeth Sadoulet: Fridays, 2:00-4:00 p.m., 213 Giannini Hall,

Readings: In addition to particular papers or articles given in class, we will use the following text: