Topics in Econometrics (Spring 2021)

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Office Hours: Tuesday 2:00 PM-4:00 PM，333R

Objective:

This course will present the methodology of econometric estimation of panel data model. Topics to be studied include specification, estimation, and inference in the context of models that include individual (firm, person, etc.) effects. We will begin with a development of the standard linear regression model, then extend it to panel data settings involving 'fixed' and 'random' effects. The course will include lectures that develop the relevant theory and extensive practical, laboratory applications. Course participants will apply the techniques on their own computers using the STATA computer program and several real data sets that have been used in applications already in the literature.

Grading:

The final grade will be determined by in class participation (30%), presentations (30%) and one report (40%).

Class participation	30%
In class presentations	30%
Report (including a hard copy and in class presentation on 6/7)	40%
Total	100%

Textbooks:

Baltagi, *Econometric Analysis of Panel Data, 5th Edition*, Wiley, 2013.

* Wooldridge, J., *Econometric Analysis of Cross Section and Panel Data*, MIT Press, 2nd Ed, 2010.

Greene, W., *Econometric Analysis, 7th Edition*, Prentice Hall, 2012.