Econ 721: Topics in Econometrics
University of Pennsylvania, Fall 2010

Instructors: Flávio Cunha and Áureo de Paula
Lectures: Mondays and Wednesdays, 9am to 10:30am.
Pre-requisites: First-year graduate econometrics sequence.

Office Hours: By appointment.

Exams and Problem Sets
2 Exams (70%): In class, individual, closed books and notes.
4 Problem Sets (30%): In some problem sets, you will be required to write a program that implements the estimators discussed in class. For these problems, you may not use pre-packaged statistical software (such as STATA).

Calendar:

October 11: No class (Fall Break).
November 1: Mid-term exam.

<u>Outline of the Course</u>:

1. Binary Dependent Variables.
2. Multinomial Dependent Variables (ordered and unordered).
3. Limited Dependent Variables.
4. The Roy Model.
5. Linking the Roy Model to the Treatment Effect Parameters.
6. Duration.
7. Panel Data (linear and nonlinear).
8. Measurement Error Models (and other latent variable models).
9. Models with Strategic and Social Interactions.