Course Description and Objective

Course covers advanced econometric methods and applications. The objective is to help Ph.D. students develop research projects for dissertations and future publications.

Students are assumed to be familiar with the material cover in the econometrics sequence: Econ 629, 630, and 631.

Recommended Textbooks and Software

Recommended for cross section and panel methods:


Recommended for time series methods:


Stata 11 or 12 (6 month student version available through Grad Plan for as low as $32.95)

Grades

Project and presentation: 75%
Final Exam 25%