

ECON 647—Advanced Econometrics Seminar

Friday 1:00-? Holman 132

Fall 2012

Walt Mayer

Holman 342

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Office hours: email for appointment.

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:

Wooldridge, Jeffrey M. (2010) “Econometric Analysis of Cross Section and Panel Data, 2nd edition, MIT Press.

Recommended for time series methods:

Lutkepohl, Helmut (2006) “New Introduction to Multiple Time Series Analysis,” Springer.

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%