University of California **Doug Steigerwald**
Department of Economics

Econometrics
Summer Training Program Session 2

Course Prerequisites:
Students should be familiar with the concepts presented in Session 1.

Course Requirements:
Students will be graded on a brief research presentation, eight analytic exercises and a final examination. The exercises must be turned in before class on the date due, without exception. The research presentation contributes 40 percent and the analytic exercises contribute 10 percent to the final grade. The final examination contributes the remaining 50 percent.

Course Textbooks:

Required:

F. Hayashi, *Econometrics*, Princeton University, 2000.

References:

T. Amemiya, *Introduction to Statistics and Econometrics*
A. Goldberger, *A Course in Econometrics*
W. Greene, *Econometric Analysis*
J. Wooldridge, *Introductory Econometrics*

Course Schedule

Monday, July 14:
Review: Instrumental Variable Estimators
Hayashi: 3.1

Wednesday:
Panel Data: Error-Components Model

Friday:
Panel Data: Difference-in-Difference Estimators
Hayashi: 5.1

Monday:
Panel Data: Fixed-Effect Estimators
Hayashi: 5.2

Wednesday:
Panel Data: Random-Effect vs. Fixed-Effect Estimators
Hayashi: 5.2

Friday:
Finite-Sample Linear Regression: Relation to Method of Moments and ML
Hayashi: 1.5

Monday:
Binary Dependent Variable: Linear Probability Model

Wednesday:
Binary Dependent Variable: Probit and Logit

Friday:
Final Examination