AED ECON 7140: Applied Econometrics 2
Spring 2016

Instructor:	Tim Haab
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Class Time:	Tuesday and Thursday 2:20 to 3:40 pm, (Room AA 251)
Lab Time	Monday 8:00 to 9:20 am and 9:35 to 10:55 am (AA 005)

Course Objective: This course is designed to take you from a student of econometrics to a PhD level applied researcher. We will focus on the applied econometrics, reading, writing and problem solving skills necessary for you to begin to do your own research.

What do I expect? This course is a sequel to AEDE7130. It is the highest level applied econometrics class we offer. As such:
- I expect you to have the theoretical econometric skills and tools necessary to read, understand and apply most any econometric model to real world data.
- I expect that you have a working knowledge of at least one econometric software package (I will be using SAS, but you are free to use whatever software you are comfortable with—SAS, STAT, LIMDEP, R, MATLAB, GAUSS,…).
- I expect that you are familiar with a spreadsheet package (EXCEL, NUMBERS) and you are familiar with technical writing in word processing package (including equation editing, graphing and table formatting).
- I expect that you are able to find, read, synthesize and apply the highest level literature.
- I expect that you will seek answers to questions on your own before you ask me.
- I expect that I will not know the answer to all of your questions (in fact, I hope I don't). At this point, you have taken as many econometrics classes as I have had. All I have on you in 20 years of experience.
- I expect you to challenge yourself.

Course Format:
Tuesday and Thursday classes will be lectures/discussions/presentation of relevant materials. My job in class is not to teach you everything you need to know, but rather to begin to give you an entry into the literature so you can learn on your own. Most of your learning from this point forward will take place outside of the classroom.

Labs on Mondays will be as needed and announced in class the week prior to the lab.

Required Textbook:

William Greene, *Econometric Analysis 7th edition*, Pearson Prentice Hall (2012).

Recommended Textbooks:

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

Colin Cameron and Pravin K. Trivedi (2013), *Regression Analysis of Count Data*, 2nd edition

Train, Kenneth (2009), Discrete Choice Methods with Simulation, 2ⁿᵈ Edition (Book can be downloaded here: http://elsa.berkeley.edu/books/choice2.html)

Evaluation: There will be two group assignments and a final individual project.   No late assignments will be accepted. For the group assignments you will be randomly assigned to a group of 4 or 5 students to complete the assignment.

Grading:

Group assignments	50%
Final Project	50%

Calendar*:

Assignment 1	Due March 24, beginning of class
Final Project Proposal (<1 page)	Due March 31 beginning of class
Assignment 2	Due April 14, beginning of class
Final Project	Due April 21, 5:00 PM

*Due to previous travel commitments, there will be no class on March 10.

Students with disabilities that have been certified by the Office for Disability Services will be appropriately accommodated, and should inform me as soon as possible of their needs.

Academic Misconduct: Plagiarism and other forms of cheating will not be tolerated. University rules provide severe penalties for academic misconduct, ranging from course failure to dismissal from the university. The instructor is required by the University to report all suspected cases of academic misconduct to the Committee on Academic Misconduct (University Rule 3335-5-487).

Topics (we will cover the following topics in class—some in more detail, some in less).

Topics	Introductory Reading Material
Linear Model Review	Chapters 1-9
Binary Discrete Choice Models Count Data Models Censored and Truncated Dependent Variables/Sample Selection	Chapters 17-19
Estimation by Simulation	Chapter 15
Multivariate and Multinomial Discrete Choice Models	
Panel Data	Chapter 11