ECON-GA 2100-01: Applied Econometrics
Fall 2020
Lectures: Thursday 9:30am-11:30am
Location: Room 624, 19 W 4th St.
Professor: Q. Vuong
Office Hours: By appointment, Room 806, 19 W 4th St.
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SYLLABUS

Course Description and Prerequisites

This course is an Applied Econometrics course. It is designed for 2nd and 3rd year graduate students who intend to do empirical work. It focuses on microeconometrics with a structural flavor.
A first-year graduate sequence in econometrics is required.
The course is officially 'blended' meaning that some students will be in class while others on-line.

List of Topics and Course Organization

Depending on interests and time constraints, here is what I intend to cover:
- Simulation based methods
- Indirect inference
- Model selection
- Quantile models
- Semi and nonparametric methods
- Unobserved Heterogeneity

The course consists of lectures where I will rely on papers and notes to cover each of the above topics. These will be available under 'Resources' from the course website. Throughout, I will use several examples as illustrations drawing from my own interests in structural estimation: Auctions, discrete choice, entry games, nonlinear pricing and insurance. As this is an applied econometrics course, there will be no proofs.

Requirements

The course requirement is an empirical paper that can be used for other courses and that is due by the end of Spring 2021.