

ECON 513 - Empirical and Computational Methods
Fall 2018 Class Schedule

#	Date	Topic	Text Reading	HW Due
1	Aug 22	Course Introduction & MATLAB Discussion		
2	Aug 29	Linear Equations & Computer Arithmetic	MF 2, J 3.5-6	
3	Sep 5	Nonlinear Equations & Numerical Differentiation	MF 3.0-2, MF 5.6	1
4	Sep 12	Newton and Quasi-Newton Methods	MF 3.3-6, J 5.4-7	
5	Sep 19	Application: Anderson and van Wincoop (2003, <i>AER</i>)		
6	Sep 26	Optimization: Nelder-Mead & Newton-Raphson	MF 4.0-2, J 4.0-1	2
7	Oct 3	Optimization: BFGS, Line Search, and Others	MF 4.3-4, J 4.3-5	
8	Oct 10	Numerical Integration: Newton-Coats and Gaussian Quadrature	MF 5.0-2, J 7.0-5	3
9	Oct 17	Numerical Integration: Monte Carlo and Quasi-Monte Carlo	MF 5.3-4, J 8.0-2	
10	Oct 24	Application: Berry, Levinsohn, Pakes (1995, <i>ECMA</i>)		4
11	Oct 31	Finish BLP		
12	Nov 7	Catch-up Day		
13	Nov 14	Project Proposal Presentations		
NOV 19-23: THANKSGIVING WEEK				
14	Nov 28	Constrained Optimization	J 4.7	5
15	Dec 5	Application: Coşar, Grieco, and Tintelnot (2015, <i>ReStat</i>)		Proposal