

ECON 512 - Empirical and Computational Methods
Fall 2019 Class Schedule

#	Date	Topic	Text Reading	HW Due
1	Aug 26	Course Introduction & MATLAB Discussion		
-	Sep 2	No Class - Labor Day. TA Session on Wednesday!		
3	Sep 9	Linear Equations & Computer Arithmetic	MF 2, J 3.5-6	
4	Sep 16	Nonlinear Equations & Numerical Differentiation	MF 3.0-2, MF 5.6	1
5	Sep 23	Newton and Quasi-Newton Methods	MF 3.3-6, J 5.4-7	
6	Sep 30	Application: Anderson and van Wincoop (2003, <i>AER</i>)		
7	Oct 7	Optimization: Nelder-Mead & Newton-Raphson	MF 4.0-2, J 4.0-1	2
8	Oct 14	Optimization: BFGS, Line Search, and Others	MF 4.3-4, J 4.3-5	
9	Oct 21	Numerical Integration: Newton-Coats and Gaussian Quadrature	MF 5.0-2, J 7.0-5	3
10	Oct 28	Numerical Integration: Monte Carlo and Quasi-Monte Carlo	MF 5.3-4, J 8.0-2	
11	Nov 4	Constrained Optimization	J 4.7	4
12	Nov 11	Application: Coşar, Grieco, and Tintelnot (2015, <i>ReStat</i>)		
13	Nov 18	Project Proposal Presentations		
NOV 19-23: THANKSGIVING WEEK				
14	Dec 2	Application: Berry, Levinsohn, Pakes (1995, <i>ECMA</i>)		5
15	Dec 9	Finish BLP / ACI (Cluster) Introduction	Proposal	