

EKT 720

Proposed structure

This structure can and will change during the course of the semester.

Single equation models:

Regression and IML overview

Based on undergraduate regression (Matrix approach)	
Gujarati, Appendix C	

Non parametric regression

Nonparametric Regression, John Fox	
Appendix to Nonparametric Regression, John Fox	

k-nearest neighbour classification

Hastie T, Tibshirani R and Friedman J The elements of Statistical learning	p11-18

Bootstrap procedures in regression

Draper NR and Smith H: Chapter 26 Applied regression analysis	p585-p591

Modelling categorical dependent variables:

LPM, Logit, Probit

Gujarati DN and Porter DC: Chapter 15	p580-p619
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Basic Econometrics	
Hastie T, Tibshirani R and Friedman J The elements of Statistical learning	p95-p99
STK 310 class notes	
Chiang AC and Wainwright K: Chapter 9 Fundamental methods of mathematical economics	p242-p249

Multiple outputs

Linear regression of an indicator matrix

Hastie T, Tibshirani R and Friedman J The elements of Statistical learning	p54 and p81-84

Non linear regression modelling

Gujarati DN and Porter DC: Chapter 14 Basic Econometrics	p563-p573
Newton Rhapsion estimation - Logit modelling	
Newton Rhapsion estimation – general	

Ridge regression (tbc)

Draper & Smith: Chapter 17	p387-p391

New / developments in regression and classification:

MARS, CART, LDA, SVM – class discussion

Hastie T, Tibshirani R and Friedman J The elements of Statistical learning	p283-p287
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Other	
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Systems of equations:

Specification

Gujarati DN and Porter DC: Chapter 18/19 Basic Econometrics	p717-p757

Identification

Gujarati DN and Porter DC: Chapter 18/19 Basic Econometrics	p717-p735

Comparative static analysis

Gujarati DN and Porter DC: Chapter 19 Basic Econometrics	p735-p757
Chiang AC and Wainwright K: Chapter 8 Fundamental methods of mathematical economics Chapter 8 (only simultaneous equation approach)	p204-p224
Intriligator M, Bodkin R and Hsiao C: Chapter 2 Econometric models, techniques and applications	p19-33

Estimation

Gujarati DN and Porter DC: Chapter 19/20 Basic Econometrics	p762-p785
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