<center>Econ 631: Econometrics II</center>

Course info

Instructor:

> John Gardner
> jrgardne@olemiss.edu
> 366 Holman Hall
> OH: TBD

Time: TBD
Place: TBD
URL: http://blackboard.olemiss.edu

Overview

This is a course in advanced econometric methods. The methods that we will cover are advanced because they apply in settings where standard regression methods don't, and not because they are more difficult. The course will consist of a mixture of theory and applications, with an emphasis on applications. The goal is to prepare you to apply the methods while providing enough theoretical background to understand and apply them correctly.

Textbook

You should have access to *Econometric Analysis* by William Greene (7th edition, Pearson) or *Econometric Analysis of Cross-Section and Panel Data* by Jeffrey Wooldridge (2nd edition, MIT press). Both texts provide nice coverage of the methods that we will discuss in this class. I personally prefer Wooldridge's text for a course at this level, but it is slightly more technical, and most students already have a copy of Greene.

Software

The official software for this course will be Stata. StataCorp offers competitive pricing for six-month, one-year, and perpetual student licenses.[1]

Assessment

Your grade in this course will be based on your performance on several problem sets, worth a total of 50% of your grade, and two exams, each worth 25% of your grade.

Course policies

Attendance. Attendance is mandatory. It's also a good way to learn the material.

Accommodations. If you require any accommodations (such as extra time, a different testing environment, etc.), please let me know as soon as possible. For more information on the University's policies regarding such accommodations, see http://sds.olemiss.edu.

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[1]See https://www.stata.com/order/new/edu/gradplans/student-pricing/.

Collaboration and plagiarism. All of the work that you submit for this course must be your own; any violation of this standard constitutes plagiarism. Any student found plagiarizing once will fail the assignment or exam; any student found twice will fail the course.

Outline
- Binary and discrete choice
- Count data
- Censoring
- Sample selection
- Duration
- Variance estimation
- Bootstrapping
- Treatment effects
- Measurement error
- Panel Data
- Additional topics as time permits

Schedule
TBD