ADVENTED ECONOMETRICS I
ECON 231A
Fall 2016

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Evaluation:
Problem Sets 30%
Final or paper 70%

TENTATIVE COURSE OUTLINE

1. Single Equation Models with Exogenous Regressors

2. Nonparametric Identification in Triangular Models

3. Nonparametric Instrumental Variable Methods

4. Systems of Equations

5. Estimation by Kernel Methods

6. Estimation Using Sieves

7. Shape Restrictions in Nonparametric Methods
   Matzkin (1994), Blundell, Browning and Crawford (2003), Heckman, Matzkin, and Nesheim (2010)
8. Single Index Models

9. Binary Response and Ordered Models

10. Discrete Choice Models

11. Tobit and Selection Models
Wooldridge (Chapters 16 and 17), Cameron and Trivedi (Chapter 16 and 24)

12. Duration Models

13. Panel Data Models

14. Some Tests of Hypotheses

15. Partially Identified Models
BIBLIOGRAPHY:


——— (2005) "Nonparametric identification under discrete variation." Econometrica, 73. 1525-
——— (2010) "Instrumental variable models for discrete outcomes." Econometrica 78.2: 575-


GREENE, W.H. Econometric Analysis, Prentice-Hall


_________ (1987), "Semiparametric Analysis of Random Effects Linear Models from Binary


_____________ (2005) “Identification of Consumers’ Preferences when Individuals’ Choices are Unobservable,” Economic Theory


