

Syllabus

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Course: Econometrics II

Professor:

2018 FIRST SEMESTER

PROGRAM

- 1- Extreme Estimators
 - 1.1- Consistency
 - 1.2- Asymptotic Normality
 - 1.3- Hypothesis test
 - 1.4- Examples: Nonlinear OLS and Maximum Likelihood
- 2- GMM
 - 2.1- Instrumental Variable
 - 2.2- General Approach
 - 2.3- GMM asymptotic properties
 - 2.4- Hypothesis Tests (Wald, LM, Score)
 - 2.5- Overidentified Tests
- 3- Discrete Response Models: Probit and Logit
- 4- Censored and Truncated Regression Models

BIBLIOGRAPHY

Required:

- Hayashi, F. Econometrics, Princeton University Press, 2000 (H)
- Wooldridge, J. M. Econometric Analysis of Cross-Section and Panel Data, The MIT Press, 2002. (W)

Others:

- Davidson, R. e J. G. Mackinnon, Econometric Theory and Methods, Oxford University Press, 2004.
- Goldberger, A. A Course in Econometrics. Harvard Univ. Press; July 1991.
- Greene, W., Econometric Analysis, 5th Edition, Prentice Hall, 2003.
- Johnston, J. e J. DiNARDO, Econometric Methods, 4th Edition, McGraw Hill, 1997.

GRADING

10% Problem Sets
40% Midterm Exam
50% Final Exam

PROFESSOR – EMAILS

DETAILED PROGRAM

Class	Topic	Bibliography
1	Instrumental Variable	W, chap 5
2	Instrumental Variable	W, chap 5
3	M-estimation	W, chap 12
4	Maximum Likelihood	W, chap 13
5	Maximum Likelihood	W, chap 13
6	Maximum Likelihood	W, chap 13
7	Midterm Exam	W, chap 14
8	GMM	W, chap 14
9	GMM	W, chap 14
10	GMM	W, chap 14
11	GMM	W, chap 14
12	Discrete Choice Model	W, chap 15
13	Discrete Choice Model	W, chap 15
14	Censurated and Truncated Model	W, chap 16
15	Final Exam	