

ECON 616A: Topics in Econometrics A
Term 2, 2009-2010
School of Economics, Singapore Management University

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Course webpage: <https://smuvista.smu.edu.sg/>

Course Overview:

This course lays out modern methods in empirical microeconomics with an emphasis on applications. Topics are broadly divided into three parts: generalized method of moments, panel data models, and limited dependent variable models.

Course Objectives:

This course provides an opportunity to

- Understand identification, estimation, and inference in microeconomic models.
- Appraise the advantage and disadvantage of alternative methods.
- Consider how to apply the theory in practice.

Class Sessions:

Class sessions are of three-hour duration per week.

Assessment:

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| a) Class activities: | 20% |
| b) Assignment: | 40% |
| c) Final exam: | 40% |

Class Activities: Students will take an open-book quiz. Class contribution including the correction of any error in teaching materials can increase your grade.

Assignment: The assignment will include reading journal articles and doing analytical and computer exercises.

Final Exam: The exam will be closed-book.

Recommended Readings:

Angrist, J. D. and Pischke, J.-S. (2009): "Mostly Harmless Econometrics: An Empiricist's Companion," Princeton University Press. 'A-P'

Johnston, J. and DiNardo, J. (1997): "Econometric Methods," 4th Edition, McGraw-Hill. 'J-D'

Woodridge, J. M. (2002): "Econometric Analysis of Cross Section and Panel Data," MIT Press.