

**ECONOMICS 673**

**Microeconometrics**

Tentative Lecture Schedule

<u>Topic</u>	<u>Class Period</u>	<u>Dates</u>
I. Introduction	1	Aug. 25
II. Simulation Tools for Estimation and Inference	2,3	Aug. 27,29
III. Numerical Maximization	4,5,6	Sep. 3,5,8
IV. Properties of Discrete Choice Models	7	Sep. 10
V. Binary Choice (Logit/Probit)		
A. Estimation (ML, Simulation, EM algorithm)	8,9,10	Sep. 12,15,17
B. Specification Tests, Goodness of Fit, and Inference	11	Sep. 19
C. Recent Developments	12	Sep. 22
VI. Extensions of Binary Choice Model		
A. Ordered Probit/Logit	13,14	Sep. 24,26
B. Multinomial Logit	14,15	Sep. 26, 29
C. Conditional and Nested Logit	16,17,18	Oct. 1,3,6
D. Multinomial Probit	19,20,21	Oct. 8,10,13
E. Mixed Logit	22,23	Oct. 15,17
<b>Midterm Exam – Oct. 20</b>		
F. Dynamic Discrete Choice Models	25	Oct. 22
VII. Estimation with Simulation	26, 27	Oct. 24,27
VIII. Limited Dependent Variable Models		
A. Truncated Data	28	Oct. 29

B. Censored Data		
1. Univariate Tobit	29,30	Oct. 31, Nov. 3
2. Multivariate Censored Data	31,32,33	Nov. 5,7,10
C. Count Data Models, Duration Models	34,35,36	Nov. 12,14,17
IV. Discrete/Continuous Choice Models	37,38	Nov. 19, 21
V. Non-Linear Budget Constraints	38,39	Nov. 21, Dec. 1
VII. Panel Data Models	40,41,42	Dec. 3, 5, 8
VIII. Quasiexperimental Techniques	42,43,44	Dec. 8,10,12