

**ECO565: Advanced Econometrics**  
**Spring 2019 ■ Syed Basher**

**COURSE DESCRIPTION:** This graduate level course will provide a rigorous treatment of important topics in econometrics. The extent of mathematics is kept at a minimum, and focus is given on the understanding of the concepts and their use in practical world. Previous knowledge in statistics, matrix algebra, and familiarity with a computer package such as Stata is important.

**TEXTBOOKS:**

- 1) William Greene (2012) **Econometric Analysis**, 7th Edition, Pearson.
- 2) James Stock & Mark Watson (2015) **Introduction to Econometrics**, Update 3rd Edition, Pearson.
- 3) A. Colin Cameron & Pravin Trivedi (2009) **Microeconometrics using Stata**, 1st Edition, Stata Press.

**READINGS:** Additional journal applied articles will be provided as supplements.

**TOPICS:**

Linear regression & least squares	Chapters 1 – 4 in Greene
Nonlinear regression	Chapter 7 in Greene
Instrumental variable regression	Chapter 8 in Greene and Chapter 12 in Stock & Watson
GLS regression & heteroskedasticity	Chapter 9 in Greene
Systems of equations	Chapter 10 in Greene
Models for panel data	Chapter 11 in Greene

<b>ASSESSMENTS:</b>	Midterm exam	30%
	Final exam	30%
	Assignments	30%
	Quizzes	10%

**MAKE-UP EXAM POLICY:** Can't receive an "A" grade if you write a make-up test. Can't write both midterm and final as make-up exams. No make-up for a missing quiz (unannounced).

**CODE OF CONDUCT:** Sloppiness including absenteeism, late submission of assignment, and lack of communication during class will undermine your academic performance in the class.