

Tentative Course Schedule

Class	Day	Date	Topic	Textbook Sections or Notes	Assigned	Due
1	Mon.	Jan. 3	What econometrics is about	Admin; 1.1-1.2; Ch. 2-3; review probability and statistics. Lecture 1 slides Lecture 1.pdf Download Lecture 1.pdf		
2	Wed	Jan. 5	Two-variable linear model	Ch. 4 Lecture 2 slides Lecture 2.pdf Download Lecture 2.pdf	PS1	
3	Mon.	Jan. 10	Two-variable linear model	Ch. 5 Lecture 3.pdf Download Lecture 3.pdf		
4	Wed.	Jan. 12	Multivariate linear model	6.1 6.2, 6.3, 6.7, 7.1, 7.2 Lecture 4.pdf Download Lecture 4.pdf	PS2	PS1
5	Mon	Jan. 17	MLK DAY, NO CLASS			
5	Wed	Jan. 19	Least absolute deviations estimation Functional forms	5.5, 6.7, 8.1,8.2, 8.3 Lecture 5.pdf Download Lecture 5.pdf	PS3	PS2
6	Mon	Jan. 24	Functional forms Dummy variables	5.3, 6.7, 8.1, 8.2, 8.3 Lecture 6.pdf Download Lecture 6.pdf		

						PS3
7	Wed	Jan. 26	Panel data	10.1-10.5 Lecture 7.pdf Download Lecture 7.pdf		PS4 Proposals due
					Lecture 8.pdf	
8	Mon	Jan. 31	Panel data	10.1-10.6	Download Lecture 8.pdf	
9	Wed	Feb. 2	Presentation of proposals			PS5
					Lecture 10.pdf	
10	Mon	Feb. 7	Instrumental variables	Ch. 12; Notes on IV.pdf Download Notes on IV.pdf		PS4
					Download Lecture 10.pdf Lecture 11.pdf	
11	Wed	Feb. 9	Instrumental variables	Ch. 12	Download Lecture 11.pdf	
			Simultaneous equations	Sec. 9.2; Lecture 12.pdf		
12	Mon	Feb. 14	Goodness of fit and specification testing	Download Lecture 12.pdf		PS6 PS5
				Notes on Goodness of	Lecture 13.pdf	
13	Wed	Feb. 16	Goodness of fit and specification testing	Fit.pdf Download Notes on Goodness of Fit.pdf	Download Lecture 13.pdf	

14	Mon	Feb. 21	Causality	13.1-13.5 Lecture 14.pdf Download Lecture 14.pdf	PS7	PS6
15	Wed	Feb. 23	Causality	13.1-13.5 Lecture 15.pdf Download Lecture 15.pdf		
16	Mon	Feb. 28	Binary response models	Ch. 11 Lecture 16.pdf Download Lecture 16.pdf	PS8	PS7
17	Wed	Mar. 2	Binary response models	Ch. 11 Lecture 17.pdf Download Lecture 17.pdf Sec. 11.3		
18	Mon.	Mar. 7	Tobit models	Tobit model notes Tobit slides.pdf Download Tobit slides.pdf		PS8 Papers due
	Tues.	Mar. 15	FINAL CONFERENCE, 3-5 PM			