

ECONOMICS 9476

Advanced Topics in Econometrics I

Instructor: Dr. Doug Miller, 320 Professional Building, 884–8005

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Office Hours: TTh 12:00 – 2:00 PM, or by appointment

Prerequisites: Economics 9473 or consent of the instructor

BlackBoard Homepage: Click on the link at *<http://courses.missouri.edu>*

Required Textbook:

An Econometric Analysis of Cross Section and Panel Data by J. Wooldridge

Additional Resources: We will also read several journal articles and other research reports, and I will distribute most of these course material through the course webpage or by electronic mail. Also, e-mail is the quickest way to contact me outside office hours.

Computing: For most of the course assignments, we will use the SAS or STATA statistical packages, which are available in all University computing sites.

Exam Dates: The two midterm examinations are tentatively scheduled for Tuesday, September 29, and Tuesday, November 3, 2009. According to the University exam schedule, the final exam will be 1:00 – 3:00 PM on Friday, December 11.

Major Course Topics:

1. Review of one-way and two-way panel data models
2. Advanced topics in static panel data models (e.g., Hausman–Taylor models)
3. IV–GMM estimation of dynamic panel data models
4. Review of binary and multinomial discrete response models
5. Special topics in discrete choice (e.g., endogeneity, semiparametrics)
6. Advanced topics in limited dependent variable models

Course Grade:

1. Problem sets and assignments (25%)
2. Midterm exams (25% each)
3. Final exam (25%)

Intellectual Pluralism: The University community welcomes intellectual diversity and respects student rights. Students who have questions concerning the quality of instruction in this class may address concerns to either the Departmental Chair or Divisional leader or Director of the Office of Students Rights and Responsibilities (<http://osrr.missouri.edu/>). All students will have the opportunity to submit an anonymous evaluation of the instructor(s) at the end of the course.

ADA Statement: If you need accommodations because of a disability, if you have emergency medical information to share with me, or if you need special arrangements in case the building must be evacuated, please inform me immediately. Please see me privately after class, or at my campus office (320 Professional Building) during regular office hours or by appointment. To request any academic accommodations (for example, a note taker or extended time on exams), students enrolled in this course must also register with the Office of Disability Services, (<http://disabilityservices.missouri.edu>), S5 Memorial Union, 882-4696. ODS is the campus office responsible for reviewing documentation provided by students requesting academic accommodations, and for accommodations planning in cooperation with students and instructors, as needed and consistent with course requirements. Another resource, MU's Adaptive Computing Technology Center, 884-2828, is available to provide computing assistance to students with disabilities. For other MU resources for students with disabilities, click on "Disability Resources" on the MU homepage.

Department of Economics Exam Accomodation Procedure

1. A disabled student who wants accommodations for an exam must present the course instructor with a Letter of Accommodation from the Office of Disability Services (ODS) that documents the accommodations the student is entitled to receive. This should be done as early in the semester as possible.
2. For each accommodated exam, the student should bring the course instructor an Adaptive Examination Request Form from ODS. The course instructor is not required to accept such a request unless the student has first provided you with a Letter of Accommodation. ODS policies require that this form be provided to you at least 7 business days in advance for hourly examinations and by Spring Break for spring final examinations.
3. The student section of the form must be properly filled out (including consistency with the Letter of Accommodation regarding the accommodations) and signed by the student. The course instructor must fill out the instructor portion including a note in the SPECIAL INSTRUCTIONS box and sign the form.
4. The white and pink copies of the form are given back to the student and the student must submit the white copy to ODS.

Academic Integrity Policy (The Office of the Provost): Academic honesty is fundamental to the activities and principles of a university. All members of the academic community must be confident that each person's work has been responsibly and honorably acquired, developed, and presented. Any effort to gain an advantage not given to all students is dishonest whether or not the effort is successful. The academic community regards academic dishonesty as an extremely serious matter, with serious consequences that range from probation to expulsion. When in doubt about plagiarism, paraphrasing, quoting, or collaboration, consult the course instructor.

Academic dishonesty includes but is not necessarily limited to: (A) cheating or knowingly assisting another student in cheating or other academic dishonesty; (B) plagiarism which includes but is not necessarily limited to submitting examinations, themes, reports, drawings, laboratory notes, or other material as one's own work when such work has been prepared by another person or copied from another person; (C) unauthorized possession of examinations or reserve library materials, or laboratory materials or experiments, or any other similar actions; or (D) unauthorized changing of grades or markings on an examination or any grade report.

Academic Integrity Pledge — “I strive to uphold the University values of respect, responsibility, discovery, and excellence. On my honor, I pledge that I have neither given nor received unauthorized assistance on this work.” Students are expected to adhere to this pledge on all graded work whether or not they are explicitly asked in advance to do so.

MU has specific academic dishonesty administrative procedures. Although the policy states that cases of academic dishonesty must be reported to the Office of the Provost for possible action, the instructor may assign a failing grade for the assignment or a failing grade for the course, or may adjust the grade as deemed appropriate. The instructor also may require the student to repeat the assignment or to perform additional assignments. In instances where academic integrity is in question, faculty, staff and students should refer to Article VI of the Faculty Handbook. Article VI is also available in the M-Book. Article VI provides further information regarding the process by which violations are handled and sets forth a standard of excellence in our community.

University Notice of Nondiscrimination: The University of Missouri System is an Equal Opportunity/Affirmative Action institution and is nondiscriminatory relative to race, religion, color, national origin, sex, sexual orientation, age, disability or status as a Vietnam-era veteran. Any person having inquiries concerning the University of Missouri's compliance with implementing Title VI of the Civil Rights Act of 1964, Title IX of the Education Amendments of 1972, Section 504 of the Rehabilitation Act of 1973, the Americans With Disabilities Act of 1990, or other civil rights laws should contact the Assistant Vice Chancellor, Human Resource Services, University of Missouri, 130 Heinkel Building, Columbia, MO 65211, 882-4256, or the Assistant Secretary for Civil Rights, U.S. Department of Education.