BOSTON COLLEGE

Department of Economics

ECON 8823: Applied Econometrics, Spring 2017
Course homepage: `http://fmwww.bc.edu/EC-C/S2017/8823/`

To give equal preparation time to those interested in both cross-section/panel research topics and time series research topics, the coverage of time series topics will be interspersed with cross section/panel topics.

Class will not meet on 15 February, 6, 8 March (spring vacation), 17 April (Patriots' Day / Easter Monday), or 19 April.

Tentative topics to be discussed

Meetings	Dates	Material
1{9	Jan 18{Feb 20	Cross-Section/Panel I
		Simulation for regression and testing
		Instrumental variables techniques
		Quantile regression
		Dynamic panel data models
		General linear models
		Mixed linear models
10{19	Feb 22{Apr 3	Time Series
		ARIMA and ARFIMA models
		Univariate and multivariate ARCH models
		Reduced-form and structural VARs, VECMs
		State-space models
		Dynamic factor models
		Unobserved components models
20{24	Apr 5{26	Cross-Section/Panel II
		Propensity score matching, regression discontinuity
		Binary outcome models
		Tobit and selection models
		Count data models
		Structural equation models
25{26	May 1{3	Project Presentations