

University of Colorado at Boulder
Department of Economics

P6BnCad
bnad@bdl

ECON 8848: APMS 2013

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Requirements and Grading:

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Seminar Series: Young
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Late Assignments/ Missed Examinations Policy: Please
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Topical I will be in touch with you

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Tentative Schedule

Topic	Topic Dates
Introduction to STATA Basics	1/14, 1/16
NO CLASS - MLK Day	1/21
Advanced STATA	
Discrete Choice Models	1/23
Panel Data	1/28
Simulation	1/30
Literature Review	
Fixed Effects Panel Data	2/4, 2/6
Random Walks and Diffusion	2/11
Time Series	
Time Series Prediction	2/13
Case Studies in OLS Regression	2/18
Panel Data	2/20
Advanced Data Management	2/25
Panel Data Models	
Dynamic Models	2/27, 3/4 - pp
RE, FE, FD	3/6, 3/11 - pp
MIDTERM EXAM	3/13
NO CLASS - Film	3/16, 3/18
NO CLASS - Spring Break	3/23, 3/25

Vanderbilt University

Other University Policies:

Disability Accommodation

If you have a disability
at the University of Colorado
303-492-8671 denlat@bcu

isat

If you need a letter
at bcu.edu

Religious Observances

Capitol Hill
<http://bcu.edu>

psmt

Sat

Classroom Behavior and Gender Identity

Student Handbook
Policy on Gender Identity
at <http://bcu.edu>

nypt

adact

Discrimination and Harassment

University of Colorado
Policy on Discrimination
and Harassment
enacted (Reg. Act 0, ad 1/8/2001). CU
at <http://bcu.edu>

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Health (ODH) at 303-492-2127 or Office of Student Conduct (OSC) at 303-492-5550.

For more information, please contact the

Office of Student Conduct at

<http://www.csu.edu/osc>

Academic Integrity

At the University of Colorado Boulder, we

are committed to the highest standards of

academic integrity and honesty.

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Office of Student Conduct at 303-735-2273. See www.csu.edu/osc

for more information.

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<http://www.csu.edu/osc>

Reading List

This introductory text

is available

at the

following link: [http://www.pearson.com](#)

for more information.

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at the following link:

[http://www.pearson.com](#)

for more information.

This text is available

at the following link:

[http://www.pearson.com](#)

Books with an Applied Focus. I have found

the following books

at the following link:

[http://www.pearson.com](#)

and I will be displaying

them for \$50. As you

can see, the

AP (2009). Mostly Harmless Econometrics: An Empiricist's Companion. AP

CT-STAT (2009). Microeconometrics Using STATA. CT-STAT

Econometrics Reference Books. I am

displaying the following books at the following link: [http://www.pearson.com](#)

for more information. The following link is available at the following link: [http://www.pearson.com](#)

Topics and Readings

Reading [*] identify and discuss
the data

Introduction

- o Lecture Notes
- o [*] CT-STATA Chp1

STATA Programming

- o Lecture Notes
- o [*] CT-STATA Chp1.5-1.8, 4

STATA Display and Tables

- o Lecture Notes
- o [*] CT-STATA Chp2

STATA Data Management

- o Lecture Notes
- o [*] CT-STATA Chp2

File Format

- o Lecture Notes
- o AP -Chp3, aims
- o CT-STATA Chp3.3
- o CT -Chp1.1-4.4

FWL and MR

- o Lecture Notes
- o [L\(2008\) A Short FWL Tutorial](#)
- o [EdVb39 No1 \(Winter 2008\)](#)
- o DM p68-?
- o [Zax's Chp12, Slid 2.4 p26-35](#)

TRCT/Totals

- o Lecture Notes
- o [*] AP -Chp2
- o W -Chp8

Other Basics

- o Lecture Notes
- o [*] AP -Chp3.2
- o DM -2.4-2.5
- o W -Chp1.3

Practicals

- o Lecture Notes

- o ~~Shind (2005) DeMatOnaLCip~~
~~NiEi8 Journal of Econometrics, Vb25, No1-2, p~~
~~305-353~~
- o ~~Dh (2005) PaalPSeMagA RpShind~~
~~Journal of Econometrics, Vb25, No1-2, p355-364~~
- o ~~Shind (2005) Rj Journal of Econometrics, Vb25, No1-2, p~~
~~365-375~~
- o [*] CT

o

- o [*] [Ma\(1990\) Unbiased](#)

[Econometrica, Vb58, No4 \(Jul 1990\), p757-782](#)
- o CT -Chp17
- o W -Chp20

DiCMs

- o [Tair\(2009\) DiCMs in Calli](#)

[Ps](#)
- o [*] CT-STATA Chp15
- o CT -Chp15
- o W -Chp15.9-15.10