ECONOMICS 220D Intermediate Econometrics Fall 2004

Professor:	Hal White
	Economics Building, Room 309, Phone 43502
	Office Hours: Thursday, 2:00pm - 3:00 pm

Textbook: Asymptotic Theory for Econometricians (ATE)

Course Requirements:

3-4 Homework Assignments; Midterm Exam (take home) due in class; Final Exam (take home) due last day of final exam week in Professor White's mailbox, Room 210, Economics Building.

Lectures:

- 1. The Linear Model (ATE, Chapter 1)
- 2. Failure of $E(X' \epsilon) = 0$ and Instrumental Variable Estimators (ATE, Chapter 1)
- 3. Consistency of IV (ATE, Chapter 2)
- 4. LLN's and IV (ATE, Chapter 3.3 3.5; review 3.1, 3.2)
- 5. LLN's and IV (continued) (ATE, Chapter 3.3 3.5)
- 6. Asymptotic Normality of IV (ATE, Chapter 4.1)
- 7. Asymptotic Normality Hypothesis Testing (ATE, Chapter 4.2)
- 8. Asymptotic Normality Efficiency (ATE, Chapter 4.3)
- 9. Asymptotic Normality Efficiency (continued) (ATE, Chapter 4.3)
- 10. CLT's and IV (ATE, Chapter 5.3 5.5; review Chapter 5.1 5.2)
- 11. CLT's and IV (continued) (ATE, Chapters 5.3 5.5)
- 12. Covariance Matrix Estimation (ATE, Chapter 6.1 6.3)
- 13. Covariance Matrix Estimation (continued) (ATE, Chapter 6.4)
- 14. Random Walks and Weiner Processes (ATE, Chapter 7.1)
- 15. Weak Convergence (ATE, Chapter 7.2)
- 16. Functional Central Limit Theorems (ATE, Chapter 7.3)
- 17. Regression with a Unit Root (ATE, Chapter 7.4)
- 18. Spurious Regression and Multivariate FCLT's (ATE, Chapter 7.5)
- 19. Cointegration and Stochastic Integrals (ATE, Chapter 7.6)
- 20. Cointegration and Stochastic Integrals (continued) (ATE, Chapter 7.5)