

ECONOMICS 220D
Intermediate Econometrics
Fall 2005

Professor: Hal White
Economics Building, Room 309, Phone 43502
Office Hours: Monday, 11:00am - 12:00 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 207, 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)