ECONOMICS 221
Advanced Topics in Econometrics
Fall 2005

Professor: Hal White
Economics Building, Room 309, Phone 43502
Office Hours: Wednesday, 11:00am - 12:00 pm

Textbook: *Parametric and Nonparametric Estimation of Covariate-Conditioned Average Effects* (handout)

Course Requirements:
A research paper applying the material covered in class or extending the covered results. Due last day of final exam week.

Lectures:

1. Introduction, Attribute-Indexed Settable Systems.
2. Partitioned and Reduced Settable Systems.
3. Settable Systems Generating Samples.
4. Causally Structured Data Generating Processes.
5. Structural Identification with Conditional Independence.
6. Structural Identification with Covariates.
7. Construction of Covariates.
8. Failure of Conditional Independence.
9. Parametric Estimation of Average Effects - Consistency.
10. Parametric Estimation of Average Effects - Asymptotic Normality.
11. Nonparametric Estimation of Average Effects - Consistency.
12. Parametric Tests of Structural Identification.
13. Nonparametric Tests of Structural Identification.