



Baltagi, B. H. (2001). *Econometric Analysis of Panel Data*, Second Edition, John Wiley & Sons, 2001

Chamberlain, G. (1984). *Handbook of Econometrics: Chapter 22 – “Panel Data”*

Heckman, J. and B. Singer, *Handbook of Econometrics: Ch. 29 -Econometric Analysis of Longitudinal Data*

Hsiao, C. (2003). *Analysis of Panel Data*, Cambridge University Press

Kirshnakumar, J. and E. Ronchetti, editors (2000). *Panel Data Econometrics: Future Directions*, North-Holland, Amsterdam.

Lee, M. (2002). *Panel Data Econometrics*, Academic Press

Matyas, L. and P. Sevestre, editors (1996). *The Econometrics of Panel Data: A Handbook of Theory and Applications*, Kluwer Academic Publishers.

### **General References: Limited Dependent and Qualitative Variables**

Amemiya, T. (1985). *Advanced Econometrics*, Harvard University Press.

Deaton, A. (1997). *The Analysis of Household Survey*, The John Hopkins University Press

Greene, W. H. (2003), *Econometric Analysis*, Ch 22.

Train, K. (2002), *Discrete Choice Methods with Simulation*, Cambridge University Press.  
A [zip archive](#) is available for downloading (1.8M), containing all the chapters.

Maddala, G.S. (1987), *Limited Dependent and Qualitative Variables in Econometrics*

### **Grading Policy**

Grades for Econ 220C will be determined as follows:

- 40%: Four problem sets, each carrying a weight of 10%. You may form a group with no more than three people and work together on the problem sets, but must hand in your own write-up of the answers.
- 60%: Final Exam. No books or notes are allowed. This will be on Monday, June 6, from 3:00 pm to 6:00 pm.

**Office Hours:** Thursday 9:30 am-11:00am & by Appointment. Email: [yisun@ucsd.edu](mailto:yisun@ucsd.edu)