

ECONOMICS 221
Advanced Topics in Econometrics
Winter 2008

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Economics Building, Room 309, Phone 43502
Office Hours: Fridays, 2:00pm – 3:00pm
Class Web Page: http://weber.ucsd.edu/~mbacchi/white/W08_221/W08221.html

Texts:

1. Halbert White and Pauline Kennedy: “Retrospective Estimation of Causal Effects Through Time” – 02FEB08.
2. Susanne Schennach, Halbert White, and Karim Chalak: “Estimating Average Marginal Effects in Nonseparable Structural Systems.”
3. Dawis, A.P. (1979): “Conditional Independence in Statistical Theory,” *Journal of the Royal Statistical Society, Series B* 41, 1-31.
4. Engle, R.F, D. F. Hendry, and J.-F. Richard (1983): “Exogeneity,” *Econometrica* 51, 277-304.
5. White, H.(2001): “Asymptotic Theory For Econometricians” Chapter 7, Section 7.2: Efficiency and Exogeneity.