ECONOMICS 220D
Intermediate Econometrics
Winter 2009

Professor: Hal White
                  Economics Building, Room 309, Phone 43502
                  Office Hours: Tuesday, 9:30am – 10:30am
                  Class Web Page:
http://econ.ucsd.edu/html/COURSEWORK/W09_220D/file/html/W09_220D.html

Textbook: *Asymptotic Theory for Econometricians* (ATE)

Course Requirements:
                  3-4 Homework Assignments; Midterm Exam (take home) due in class February 12;
                  Final Exam (take home) due March 20 (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 an 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. Functional Central Limit Theory (ATE, Chapter 7)