

# **BOSTON COLLEGE**

Department of Economics

ECON 8823: Applied Econometrics, Spring 2017

Course homepage: <http://fmwww.bc.edu/EC-C/S2017/8823/>

To give equal preparation time to those interested in both cross-section/panel research topics and time series research topics, the coverage of time series topics will be interspersed with cross section/panel topics.

Class will not meet on 15 February, 6, 8 March (spring vacation), 17 April (Patriots' Day / Easter Monday), or 19 April.

### **Tentative topics to be discussed**

Meetings	Dates	Material
1{9	Jan 18{Feb 20	<b>Cross-Section/Panel I</b> Simulation for regression and testing Instrumental variables techniques Quantile regression Dynamic panel data models General linear models Mixed linear models
10{19	Feb 22{Apr 3	<b>Time Series</b> ARIMA and ARFIMA models Univariate and multivariate ARCH models Reduced-form and structural VARs, VECMs State-space models Dynamic factor models Unobserved components models
20{24	Apr 5{26	<b>Cross-Section/Panel II</b> Propensity score matching, regression discontinuity Binary outcome models Tobit and selection models Count data models Structural equation models
25{26	May 1{3	<b>Project Presentations</b>