

University of Colorado at Boulder
Department of Economics

P6BnCad
bnad@bdl

ECON 8848: APMS 2013

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Requirements and Grading:

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Dear all,
I hope you are well.
I will be in touch with you

Final Letter Grades in the Po
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Seminar Series: Young
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Late Assignments/ Missed Examinations Policy: Please
I will be in touch with you. You can
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Thank you for your
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Tentative Schedule

Topic	Date
Introduction to STATA	1/14, 1/16
NO CLASS - MLK Day	1/21
Advanced STATA	
Discrete Choice Models	1/23
Panel Data	1/28
Simulation	1/30
Linear Regression	
Fixed Effects Panel Data	2/4, 2/6
Random Effects Panel Data	
Regression Diagnostics	2/11
Time Series	
Time Series Econometrics	2/13
Case Studies in OLS Regression	2/18
Panel Data	2/20
Advanced Data Management	2/25
Panel Data	
Discrete Choice Models	2/27, 3/4 - pp
RE, FE, FD	3/6, 3/11 - pp
MIDTERM EXAM	3/13
NO CLASS - Film	3/16, 3/18
NO CLASS - Spring Break	3/23, 3/25

Vanderbilt University

Other University Policies:

Disability Accommodation

If you have a disability
at the University of Colorado
303-492-8671 denmat@bcu

isat

If you need a
at bcu.edu

Religious Observances

Capitol Hill
<http://bcu.edu>

psmt

Sat

Classroom Behavior and Gender Identity

Student
Please
<http://bcu.edu>

nypt

adact

Discrimination and Harassment

CU-Boulder
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Handbook (ODH) at 303-492-2127 or Office of Student Conduct (OSC) at 303-492-5550.
For more information, please contact the Office of Student Conduct at
303-492-2127 or visit the website at <http://www.csu.edu/osc>.

Academic Integrity

Academic Integrity is a core value of the University of Colorado. It is the responsibility of all students to uphold the highest standards of academic integrity. The Office of Student Conduct provides resources and support to help students understand and maintain these standards. For more information, please contact the Office of Student Conduct at 303-735-2273. See the website at <http://www.csu.edu/osc>.

Reading List

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Thompson, J. (2019). *Applied Econometrics*. Wiley.

Books with an Applied Focus. I have found

the book *Applied Econometrics* by

Thompson (2019), and the book

Applied Econometrics by Thompson (2019). A

copy of the book is available for

loan from the library.

Thompson (2019). *Mostly Harmless Econometrics: An Empiricist's Companion*. AP

Thompson (2019). *Microeconometrics Using STATA*. CT-STATA

Electronic Reference Books I have found

the book *Applied Econometrics* by Thompson (2019).

Applied Econometrics (2019). *Applied Econometrics*. Wiley.

Topics and Readings

Reading [*] identify and highlight
the key

Introduction

- o Lecture Notes
- o [*] CT-STATA Chp1

STATA Programming

- o Lecture Notes
- o [*] CT-STATA Chp1.5-1.8, 4

STATA Display and Tables

- o Lecture Notes
- o [*] CT-STATA Chp2

STATA Data Management

- o Lecture Notes
- o [*] CT-STATA Chp2

File Management

- o Lecture Notes
- o AP -Chp3, aims
- o CT-STATA Chp3.3
- o CT -Chp1.1-4.4

FWL and MR

- o Lecture Notes
- o [L\(2008\) A Short Run of FWL Theorem](#)
- o [EdVb39 No1 \(Winter 2008\)](#)
- o DM p68-?
- o [ZaxChp12, Sl2.4 p26-35](#)

TRCT/Tax

- o Lecture Notes
- o [*] AP -Chp2
- o W -Chp8

Other Basics

- o Lecture Notes
- o [*] AP -Chp3.2
- o DM -2.4-2.5
- o W -Chp1.3

Practicals

- o Lecture Notes

- o ~~Shind (2005) DeMatOnaLCT~~
~~NiEi8 Journal of Econometrics, Vb25, No1-2, p~~
~~305-353~~
- o ~~Dh (2005) PaalPSeMagA RjShind~~
~~Journal of Econometrics, Vb25, No1-2, p355-364~~
- o ~~Shind (2005) Rj Journal of Econometrics, Vb25, No1-2, p~~
~~365-375~~
- o [*] CT

o

- o [*] [Ma\(1990\) Unbiased](#)

[Econometrica, Vb58, No4 \(Jul 1990\), p757-782](#)
- o CT -Chp17
- o W -Chp20

DiCMs

- o [Tair\(2009\) DiCMs in Calli](#)

[Ps](#)
- o [*] CT-STATA Chp15
- o CT -Chp15
- o W -Chp15.9-15.10