

**Economics 240B, Second Half, 1999**  
**GSI: Tiago Ribeiro**

**Daniel McFadden, 655 Evans**  
**Office Hours Tue 2-5 or by appt**  
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## **COURSE OUTLINE AND SYLLABUS**

### **Textbooks:**

**William Greene, *Econometric Analysis*, 4<sup>th</sup> Edition**  
**Daniel McFadden, *Reader*, available from Copy Central or at class website (PDF file)**

### **Oct. 19-21. Discrete Response Models**

Greene, Chap. 19.1-19.4, 19.6-19.7,20 and McFadden, Chap. 1

### **Oct. 26-28. Sampling and Selection**

McFadden, Chap. 2

### **Nov. 2-4. Generalized Method of Moments (GMM)**

Greene, Chap. 10,11 and McFadden, Chap 3

### **Nov. 9-11. Instrumental Variables**

Greene, Chap 9, especially 9.5and McFadden, Chap. 4

### **Nov. 16-23. Systems of Equations and Simultaneous Equations**

Greene, Chap. 14, 15, 16 and McFadden, Chap. 5, 6

### **Nov. 30-Dec. 3. Robust Methods.**

McFadden, Chap. 7

**Final Examination, Tuesday, December 14, 12:30-3:30, open notes.** The exam will be designed to be written in 90 minutes, but you can use up to the full three hours if needed.

Your grade in the two halves of the course will be averaged. The second half grade will be based on five problem sets (50%) and your final exam grade (50%).