

ECON 588 - Advanced Econometrics

Winter 2019

Section 001: 431 CTB on M W from 11:00 am - 12:15 pm

Instructor/TA Info

Instructor Information

Name: Lars Lefgren
Office Location: 435G CTB
Office Phone: 801-422-5169
Office Hours: Wed, Thu 9:30am-10:30am
Email: lars_lefgren@byu.edu

TA Information

Name: Samuel Higbee
Email: samuelhigbee@gmail.com

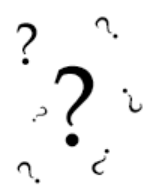
Course Information

Prerequisites

Econ 388

Materials

Item	Price (new)	Price (used)
------	-------------	--------------

	<p><u>Econometric Analysis 8E - Required</u> by Greene, W</p>		
---	---	--	--

Learning Outcomes

Econ 588

1. Demonstrate a familiarity with the properties and applications of several families of statistical distributions to econometric problems.
2. Demonstrate an understanding of variations and generalizations of the basic regression model including

- Generalized least squares
- Generalized autoregressive conditional heteroskedasticity models
- Instrumental variables
- Seemingly unrelated regression models

M Feb 04 Monday		Quiz 3
W Feb 06 Wednesday		Homework 4
Week 6		
M Feb 11 Monday		
W Feb 13 Wednesday	Instrumental Variables	Homework 5
Week 7		
M Feb 18 Monday		Quiz 4
T Feb 19 Tuesday		
W Feb 20 Wednesday		Homework 6
Week 8		
M Feb 25 Monday		Midterm Exam
W Feb 27 Wednesday	Maximum Likelihood	
Week 9		
M Mar 04 Monday		
W Mar 06 Wednesday		Quiz 5
Week 10		
M Mar 11 Monday		Homework 7
W Mar 13 Wednesday		Quiz 6
Week 11		
M Mar 18 Monday	Quantile Regressions	Homework 8
W Mar 20 Wednesday		Quiz 7
Week 12		
M Mar 25 Monday		Homework 9
W Mar 27 Wednesday		Quiz 8
Week 13		
M Apr 01 Monday	Other Topics	Homework 10
W Apr 03 Wednesday		Quiz 9
Week 14		
M Apr 08 Monday	Student Presentations	Homework 11
W Apr 10 Wednesday	Student Presentations	Quiz 10
Week 15		
M Apr 15 Monday		
W Apr 17 Wednesday		Final Project
Sa Apr 20 Saturday		Final Exam: 431 CTB 11:00am - 2:00pm