

Economics 480-1: Introduction to Econometrics (Fall 2007)

Economics 480-1 is the first third of the year-long introduction to econometrics for first-year Ph.D. students in economics. After completion of 480, students may wish to enroll in components of Economics 481, a set of courses in econometric methods; Economics 482, a course in time-series methods; and/or Economics 483, a course in applied microeconometrics. Prerequisites for 480-1 include undergraduate courses in probability and mathematical statistics with calculus emphasis. Grading is based on problem set assignments (20%), a midterm examination (40%), and a final examination (40%).

Text: C. Manski, *Identification for Prediction and Decision* (IPD), Harvard University Press, 2007, forthcoming. The page proofs are available as a course packet.

Syllabus (tentative schedule)

1. Conditional Prediction (9/25, 9/27, 10/2, 10/4)

IPD, Introduction and Chapter 1

2. Prediction with Incomplete Data (10/9, 10/11, 10/16, 10/18, 10/23, 10/25, 10/30)

IPD, Chapters 2 through 6

Midterm Examination: Thursday November 1, in class

3. The Selection Problem (11/6, 11/8, 11/13, 11/15)

IPD, Chapters 7 through 9

4. Planning with Partial Knowledge of Treatment Response (11/20, 11/27, 11/29, 12/4)

IPD, Chapters 11 and 12

Final Examination: Thursday December 6, in class