

Economics 480-1: Introduction to Econometrics (Fall 2009)

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. (Purchase at bookstore or order online at www.amazon.com or www.bn.com.)

Syllabus (tentative schedule)

1. Conditional Prediction (9/22, 9/24, 9/29, 10/1)
IPD, Introduction and Chapter 1

2. Prediction with Incomplete Data (10/6, 10/8, 10/13, 10/15, 10/20, 10/22, 10/27)
IPD, Chapters 2 through 6

Midterm Examination: Thursday October 29, in class

3. The Selection Problem (11/3, 11/5, 11/10, 11/12)
IPD, Chapters 7 through 9

4. Planning with Partial Knowledge of Treatment Response (11/17, 11/19, 11/24, 12/1)
IPD, Chapters 11 and 12

Final Examination: Thursday December 3, in class