ECONOMICS 673: MICROECONOMETRICS READING LIST
(Required readings indicated with Asterisk)

I. Introduction


II. Simulation – Random Numbers, Pseudo-Random Numbers and Integration


III. Numerical Maximization


IV. Properties of Discrete Choice Models


V. Binary Choice Models (Logit/Probit)

A. Estimation


B. Specification Tests, Goodness of Fit, Inference


C. Recent Developments


VI. Extensions of the Binary Choice Model

A. Ordered Probit/Logit


B. Multinomial Logit

C. Conditional and Nested Logit


D. Multinomial Probit


E. Mixed Logit


F. Latent Class (Finite Mixture) Models


G. Dynamic Discrete Choice


VII. Estimation with Simulation


VIII. Limited Dependent Variable Models

A. Truncation


B. Censoring – Univariate Case


C. Censoring – Multivariate Case


IX. Count Date Models


X. Panel Data


XI. Quasiexperimental Methods