

# EC 500 Microeconometrics

Fall 2010, 2:10pm-5:00pm Tuesdays at 文 A312

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## Course Description and Objectives:

The goal of this course is to provide an advanced treatment of microeconometrics. Students are trained to adopt regression methods and to use individual-level data to investigate the economic behavior of individuals or firms. The course is designed to the empirical researchers. A good understanding of the linear regression model with matrix algebra and the usage of econometric softwares are assumed. For each topic, econometric models and related empirical illustrations will be introduced.

## Tentative Topics

No.	Topic
1	Probit and Logit Models
2	Ordered Response Models
3	Multinomial Logit Models
4	Tobit Models
5	Censored Regression Models
6	Duration Models
7	Count Data Models

**Notes:** The above schedule is subject to change depending upon the progress of the class.

## **Prerequisites:**

Course IIE 546: Econometric Analysis I.

## **Grading:**

Term paper 50%, final exam 50%.

## **Requirement for term paper**

Term paper requires students to replicate the published work, and by doing so, students learn how to utilize the material taught in class to conduct empirical study. The content of term paper should include the following:

1. Summary: A short summary of the problem addressed and the main results
2. Review: A quick review for the article, including empirical model and regression results.
3. Results: A presentation of your results.
4. Conclusion: Concluding remarks and suggestions for future studies.

Schedule for the process of term paper:

- 10/26: choose a published work (submit hard copy or electronic file of the paper)
- 11/09: computer lab
- 12/07: complete the paper (3 ~ 5 pages, submit the hard copy as well as all relevant electronic files)
- 12/14: submit presentation version of your work
- 12/21 ~ 01/04: present your work (15 ~ 20 minutes)

## Academic Honesty:

Scholastic dishonesty is taken very seriously and will not be tolerated. Plagiarism is unacceptable and **a zero grade will be received.**

## Recommended Supplementary Texts:

Wooldridge, Jeffrey M., *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2002.

Greene, William H., *Econometric Analysis*, 5th ed., Upper Saddle River, NJ: Prentice-Hall, 2003.

Cameron, A. Colin, and Pravin K. Trivedi, *Microeconometrics: Methods and Applications*, Cambridge University Press, 2005.

Gourieroux, Christian, *Econometrics of Qualitative Dependent Variables*, Cambridge University Press, 2000.

Maddala, G. S., *Limited Dependent and Qualitative Variables in Econometrics*, Cambridge University Press, 2006.

Hsiao, Cheng, *Analysis of Panel Data*, Cambridge University Press, 1986.

Baltagi, Badi H., *Econometric Analysis of Panel Data*, John Wiley & Sons Ltd., 1995.