# Economics 2640

**Professor Frank Kleibergen** **Fall 2010**

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Office Hours: Tuesday 1.00-2.30 pm
Classes: Monday 1.00-2.20 pm & Wednesday 1.00-2.20 pm, Robinson Hall 301.

**Required Textbook:** Wooldridge, J.M., *Econometric Analysis of Cross Section and Panel Data*, The MIT Press, 2002.

**Course Description:**
This course is an advanced graduate micro-econometrics course. The first part of the course covers basic econometric models used to analyze cross-sectional and panel data. The second part of the course focuses on a selection from the articles listed below.

Prerequisite: First year econometrics sequence.

**Grading:** To be discussed.

**No classes:** Monday September 6-th, Monday October 11-th and Wednesday November 24-th.

List of articles:

1. Newey, W.K. and D. McFadden, Large Sample Estimation and hypothesis testing, Handbook of Econometrics, Chap. 36., Vol. 4, Eds: R.F. Engle and D. MacFadden.

2. Powell, J.L., Estimation of Semiparametric Models, Handbook of Econometrics, Chap. 41, Vol. 4, Eds: R.F. Engle and D. MacFadden.

3. Arellano, M. and B. Honore, Panel date models: Some recent developments, Handbook of Econometrics, Chap. 53, Vol. 5, Eds: J.J. Heckman and E. Leamer.

4. Nelson, C.R., and R. Startz, Some Further Results on the Exact Small Sample Properties of the Instrumental Variables Estimator, Econometrica, 1990, 4, 967-976

5. Bekker, P., Alternative Approximations to the Distributions of Instrumental Variable Estimators, Econometrica, 1994, 62, 657-681.

6. Staiger, D, and J. H. Stock, Instrumental Variables Regression with Weak Instruments, Econometrica, 1997, 65, 557-586

7. Stock, J.H. and J.H. Wright, GMM with Weak Identification, Econometrica, 2000, 68, 1055-1096

8. Kleibergen, F., Pivotal statistics for testing structural parameters in instrumental variables regression, Econometrica, 2002, 1781-2003

9. Moreira, M.J., A conditional likelihood ratio test for structural models, Econometrica, 2003, 71, 1027-1048

10. Andrews, D.W.K, M.J. Moreira and J.H. Stock, Optimal Two-sided invariant similar tests for instrumental variables regression, Econometrica, 2006, 74, 715-752.

11. Kleibergen, F., Testing parameters in GMM without assuming that they are identified, Econometrica, 2005, 73, 1103-1123.

12. Kleibergen, F. Generalizing weak instrument robust IV statistics towards multiple parameters, unrestricted covariance matrices and identification statistics, Forthcoming in the Journal of Econometrics, 2005.

13. Kleibergen, F. Size correct subset statistics for the linear IV regression model, Brown University, 2008

14. Kleibergen, F. and S. Mavroeidis Inference on subsets of parameters in GMM without assuming identification. , Brown University, 2008

15. Newey, W. and R.J. Smith, Higher order properties of GMM and Generalized Empirical Likelihood Estimators, Econometrica, 2004, 74, 219-255