Syllabus
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Course: Topics in Microeconometrics
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PROGRAM

This course will cover four broad topics in microeconometrics: i) Non-parametric models, ii) Semi-parametric models; iii) Resampling models; and ii) Quantile regression models. The students will be required to perform computer work. The software used will be R; however, students are welcome to use Stata or SAS.

BIBLIOGRAPHY

There is no required textbook for this class. The professor will use slides. However, reference will be made to the following books:


GRADING

Exam 30%
Final paper 70%
DETAILED PROGRAM

1. Non-parametric models (1.5 Classes)
   1.1. Splines, Sieves and Basis Expansion
   1.2. Density Estimation
   1.3. Nonparametric regression

2. Semi-parametric models (1.5 Classes)
   2.1. Limited Dependent Variables
   2.2. Single Index Models
   2.3. Binary Choice Models

3. Resampling (1 Class)
   3.1 Bootstrap
   3.2 Subsampling

4. Quantile regression models (3 Classes)
   4.1. Estimation and interpretation Inference
   4.2. Treatment effects/Endogeneity
   4.3. Nonparametrics
   4.4. Panel Data