ECONOMETRIC THEORY II
Spring 2017
Instructor: Giovanni Mastrobuoni

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Course description
This course provides an introduction to more structural econometric tools, combining theory and empirical examples.

Grades
Final course grade will be based on a midterm exam and a final exam.

Syllabus

1. Generalized Method of Moments:
   a. Single equation GMM
   b. Multiple equation GMM


2. Extremum Estimators and Maximum Likelihood
   a. Extremum Estimators
   b. Examples of Maximum Likelihood

Specific Readings: