

ECON 8300: Topics in Advanced Econometrics

Prospectus

Instructor:

Wayne Gao

Lecture Time:

Tue & Thu, 12:00pm-1:30pm

Course Description:

The course covers a selected range of topics in advanced econometrics, with a focus on *discrete choice* and *network* models.

The first part of the course will introduce you to nonparametric and semiparametric discrete choice models, covering topics such as binary choice, multinomial choice, panel/dynamic discrete choice and discrete choice with heterogeneous consideration sets.

The second part of the course will focus on models of social networks, covering topics such as peer effects, treatment effects with network spillover, diffusion in networks, homophily effect, dyadic network formation and strategic network formation.

Along the way as necessitated by the topics under discussion, the course will also cover advanced econometric methods for identification, estimation and inference under nonparametric/semiparametric, point-identified/set-identified and additive/non-additive settings.

The course will not only cover classical approaches and important papers on the selected topics, but will also discuss recent work, ongoing research, as well as open questions. Students will be thus expected to present selected working papers and/or original research proposals. The exact format of the presentations will be determined based on enrollment in the course.