

Econometric Methods (Second Half)

Prof. Jack Porter
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Office Hours: Wednesday 2:15–3:45, and by appt

Course Description

This course covers topics in modern nonlinear econometric methods. The prerequisite for the course is Econ 710 or consent of instructors. Prof. Xiaoxia Shi will teach the first half of the course.

Assignments and Grades

Grading in the second half will be based on assignments every 2 or 3 weeks. The assignments will involve some problem solving and the chance to implement methods discussed in class. There are no exams.

Course Topics

1. Quantile Regression
Computation, Censoring
2. Panel Data Models, Instrumental Variables
Fixed/Random Effects, Weak Instruments
3. Causal Inference
Matching, propensity score, regression discontinuity
4. Efficiency, Statistical Decision Theory
Cramer-Rao, Conditional moments, Treatment Assignment

Recording

Audio and/or video recording of the class is prohibited.

Students with Disabilities

Please contact the instructors during the first two weeks of the semester if you have a documented requirement for accommodation to obtain equal access to this class or to any assignment in this class.

Students with Religious Observance Conflicts

Please contact the instructors during the first two weeks of semester if you have a religious observance conflict on certain dates this semester for which you will need relief.

Grievance Procedure

The Department of Economics has developed a grievance procedure through which you may register comments or complaints about a course, an instructor, or a teaching assistant. The Department continues to provide a course evaluation each semester in every class. If you wish to make anonymous complaints to an instructor or teaching assistant, the appropriate vehicle is the course evaluation. If you have a disagreement with an instructor or a teaching assistant, we strongly encourage you to try to resolve the dispute with him or her directly. The grievance procedure is designed for situations where neither of these channels is appropriate.

If you wish to file a grievance, you should go to room 7238 Social Science and request a Course Comment Sheet. When completing the comment sheet, you will need to provide a detailed statement that describes what aspects of the course you find unsatisfactory. You will need to sign the sheet and provide your student identification number, your address, and a phone where you can be reached. The Department plans to investigate comments fully and will respond in writing to complaints.

Your name, address, phone number, and student ID number will not be revealed to the instructor or teaching assistant involved and will be treated as confidential. The Department needs this information, because it may become necessary for a commenting student to have a meeting with the department chair or a nominee to gather additional information. A name and address are necessary for providing a written response.

Misconduct Statement

Academic Integrity is critical to maintaining fair and knowledge-based learning at UW Madison. Academic dishonesty is a serious violation: it undermines the bonds of trust and honesty between members of our academic community, degrades the value of your degree and defrauds those who may eventually depend upon your knowledge and integrity.

Examples of academic misconduct include, but are not limited to: cheating on an examination (copying from another student's paper, referring to materials on the exam other than those explicitly permitted, continuing to work on an exam after the time has expired, turning in an exam for regrading after making changes to the exam), copying the homework

of someone else, submitting for credit work done by someone else, stealing examinations or course materials, tampering with the grade records or with another student's work, or knowingly and intentionally assisting another student in any of the above. Students are reminded that online sources, including anonymous or unattributed ones like Wikipedia, still need to be cited like any other source; and copying from any source without attribution is considered plagiarism.

The Department of Economics will deal with these offenses harshly following UWS14 procedures:

1. The penalty for misconduct in most cases will be removal from the course and a failing grade,
2. The department will inform the Dean of Students as required and additional sanctions may be applied.
3. The department will keep an internal record of misconduct incidents. This information will be made available to teaching faculty writing recommendation letters and to admission offices of the School of Business and Engineering.

If you think you see incidents of misconduct, you should tell your instructor about them, in which case they will take appropriate action and protect your identity. You can also choose to contact our department administrator, Tammy Herbst-Koel (therbst@wisc.edu), and your identity will be kept confidential. For more information, refer to <https://www.students.wisc.edu/doso/academic-integrity/>