

高级计量经济学教学大纲

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简介： 本课程旨在向学生介绍现代高级计量经济学的基本思想和方法。课程内容包括了现代计量经济学的主流方法，如工具变量、面板数据、二元回归等。课程强调对基本理论的掌握和理解。通过本课程的学习，学生应该能够掌握计量经济学的高级理论，并正确合理地运用各种方法解决经济实证研究中的问题。

教学课时： 48

教学语言： 中文（讲课）、英文（课本，作业，考试）

参考书：

[1] *Econometric Analysis of Cross Section and Panel Data*, by Jeffrey M. Wooldridge.

[2] *Econometrics*, by Fumio Hayashi.

考试与评价： 学生最终成绩由课堂表现（30%）和期末考试成绩（70%）两部分组成。

课程内容：

PART I: Basic Theory for Linear Models

Lecture 1: OLS Basics and Finite Sample Properties

Lecture 2: OLS: Asymptotic Properties and Hypothesis Testing (Chapter 4 of W)

Lecture 3: IV Estimation (Chapter 5 of W)

Lecture 4: Panel Data Models I: Random and Fixed Effects Estimation (Chapter 10 of W)

Lecture 5: Panel Data Models II: Dynamic Models

Lecture 6: Review of Part I

PART II: General Theory of Estimation

Lecture 7: M-Estimation (Chapter 12 of W)

Lecture 8: General Methods of Moment (GMM) Estimation (Chapter 8,14 of W)

Lecture 9: Maximum Likelihood Estimation (Chapter 13 of W)

Lecture 10: Review of Part II

PART III: Nonlinear Models

Lecture 11: Discrete Choice Models I (Chapter 15 of W)

Lecture 12: Discrete Choice Models II (Chapter 15 of W)

Lecture 13: Sample Selection (Chapter 17 of W)

Lecture 14: Estimating Treatment Effects I (Chapter 18 of W)

Lecture 15: Estimating Treatment Effects II

Lecture 16: Review of Part III