UNIVERSITY OF SOUTH FLORIDA
COLLEGE OF BUSINESS ADMINISTRATION

Econometrics III, IV
ECO 7426, 7427

I. Introduction
   A. Overview
   B. Computer Projects - This course is an advanced topics course for Ph.D. and interested M.A. students. Topics will be tailored to student's interests, and will require as prerequisites Econometrics I and II

II. Essentials
   A. Outliers, Leverage Points, Diagnostics, and Robust Regression
   B. Asymptotic Tests - Wald, LM, and LR Tests
   C. Central Limit Theorems and Properties of Estimators - Stochastic Regressors
   D. Specification Tests - Functional Form, Hausman, Exogeneity, Data Admissability, Non-Nested Tests
   E. Binary/Multinomial Choice Models - Logit and Probit Models
   F. Censored Data Models
   G. The Problem of Selection Bias and Self Selection
   H. The Problem of Errors in Variables

III. Possible "Interest Driven" Topics
   A. Panel Data
   B. Multicollinearity and Ridge Regression
   C. Bayesian Estimation and Inference
   D. Pretest and Stein Rule Estimators
   E. Model/Variable Selection Rules
   F. Causality in Economic Models
   G. Random Coefficient Models
   H. Seasonal Variation
   I. Simulation Models