

Econometrics II

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CERGE-EI

Lectures 10 and 11

Summer Semester, 2014

Lecture 10 Topics

Topics covered:

I Measurement error in panel data

II Repeated cross-section

- 1) Difference-in-differencing estimators;
- 2) Pseudo-panel

Resources

Wooldridge (2003): Intro. Econometrics (Ch 13; Ch 14)

Wooldridge (2003): Advanced Econometrics (6.3; 7.8; Ch 10)

Green (2003): Ch 13 (optional)

Cameron, Triverdi (2005): Ch.21

Lecture 11

** Midterm Exam