

Econometrics II

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CERGE-EI

Lectures 12 and 13

Summer Semester, 2014

Lecture 12 Topics

Topics covered:

- | Maximum Likelihood Estimation

Lecture 13 Topics

Topics covered:

| Binary Outcome Models

- Probit
- Logit
- Linear Probability Model

Resources

Wooldridge (2003): Intro. Econometrics (17.1)

Wooldridge (2003): Advanced Econometrics (15.1-15.7)

Green (2003): (21.1-21.4)

Cameron, Triverdi (2005): (14.1-14.4)