

Econometrics II

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CERGE-EI
Lectures 16 and 17

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Lecture 16 Topics

Topics covered:

I Structural Justification of Probit and Logit

- 1. Latent Index Model
- 2. Random Utility Model

II Structural Justification of Ordered Probit and Logit

Lecture 17 Topics

Topics covered:

- | Multiple choice/outcome models (unordered)
 - Multinomial Probit and Logit
 - Conditional Logit
 - Mixed Logit Model

Resources

Wooldridge (2003): Advanced Econometrics (15.10)

Green (2003): (21.8)

Cameron, Triverdi (2005): (15.9)