QMB 7933: PhD Seminar Course
Empirical Models for IS Research

Spring 2018

Course: QMB 7933 **Class Room: TBD**
Instructor: Anuj Kumar **Email: akumar1@ufl.edu**
Office hours: TBD STZ 337

Syllabus

This course will cover the following models. Students will be provided data and expected to use STATA or write their own MLE or MCMC chain to estimate the parameters.

- Linear Models - OLS cross sectional regression models and their assumptions
- Variance estimation – robust and clustered variances and bootstrap methods
- Panel data models - Random and fixed effects models
- Truncated and censored regression models
- Sample selection models – incidental truncation and switching regression models
- Experiments for Policy evaluations and difference-in-difference estimation
- Duration models
- Quantile regression models
- Matching and treatment effect estimators
- Measurement errors