QMB 7933: PhD Seminar Course
Empirical Models for IS Research

Spring 2018

Course: QMB 7933
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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