Outline

Tuesday, January 24, 3:30 – 5 pm

Lecture 1: Incidental parameters and fixed effects

1. Dealing with unobserved heterogeneity
2. The incidental parameter problem
3. Fixed effects fixed-T approaches
4. Identification problems

Thursday, January 26, 5:30 – 7 pm

Lecture 2: Random effects and bias-reduction

1. Random effects models
2. Dynamic discrete choice
3. Bayesian methods
4. Bias-reduction methods

Friday, January 27, 3:30 – 5 pm

Lecture 3: Quantile response and panel data

1. Quantile regression
2. QR with fixed effects in large panels
3. QR with random effects in short panels
4. Dynamic quantile models
Readings

Overviews


Identification issues


Bias reduction


Quantile methods

