

Economics 940: Seminar in Econometrics

Credit Hours: 1-5, repeatable to the maximum of 30 credit hours

Course Listing: G

Grade: Letter Grade

Prerequisites: Economics 742 (Econometrics) and Economics 842 (Advanced Econometrics II)

Course Abstract: Examination of economic problems whose solutions may advantageously be sought by use of the methods of mathematics and mathematical statistics.

Format: Weekly Departmental Seminars in Econometrics with Invited Speakers

Time and Place: Tuesday-3:30PM to 5:00PM, Arps 437 Seminar Room

Seminar Convener: TBA (Professors Cosslett, de Jong, and Lee)

Department of Economics

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Phone: 292-6701, Email: Economist.1@osu.edu

Office hours: TBA

Seminar Web Site: <http://healy.econ.ohio-state.edu/cgi-bin/seminar/showseminars.cgi>

Course Objectives: To provide a forum in which the latest frontier research in econometrics is presented by invited speakers from established institutions around the world, in which advanced graduate students interact with advanced researchers, and in which graduate students practice writing referee reports and pro-seminar presentations.

Course Requirements and Evaluation:

1. Attend all seminars scheduled during the quarter: usually 10 seminars per quarter.
2. Write referee reports of approximately 7 pages (double line spaced, font size 11 or 12, 1 inch margins all around) for each seminar paper presented, and submit your referee report by Tuesday of the week following seminar presentation. The minimum number of referee reports required for variable credit hours is given below.

1 credit hr	2 credit hrs	3 credit hrs	4 credit hrs	5 credit hrs
2 reports	4 reports	6 reports	8 reports	10 reports

3. Meet with seminar speakers on a one-on-one basis to discuss your research, and provide a feedback report by Tuesday of the week following seminar presentation. The minimum number of speaker sessions required for variable credit hours is given below.

1 credit hr	2 credit hrs	3 credit hrs	4 credit hrs	5 credit hrs
1 speaker	1 speaker	2 speakers	3 speakers	4 speakers

4. Besides the required seminar attendance, all enrolled graduate students will meet with the seminar

convener as a group on the 1st, 5th and 10th week of the quarter.

Econometrics Seminar Schedule, Autumn 2008

Date	Speaker	Institution	Paper
October 07	Jungick Lee	Ohio State University	Robust GMM-Type Estimation with Misspecified Moment Conditions
October 14	Donald Andrews	Yale University	Interference for Parameters Defined by Moment Inequalities: a Recommended Moment Selection Procedure
October 21	Juan Carlos Escanciano	Indiana University	Persistence in Nonlinear Time Series: A Nonparametric Approach
October 28	David Papell	University of Houston	Taylor Rules and the Euro; Out-of-Sample Predictability with nested Models
November 04	Denis Pelletier	North Carolina State University	Non-nested Testing in Models Estimated via Generalized Methods of Moments
November 18	Arie Beresteanu	Duke University	Sharp Identification Regions in Games
November 25	Wei Wang	Ohio State University	Estimation of the SAR group model with endogenous, exogenous and group random effects and random samples
December 02	Ivan Fernandez-Val	Boston University	Inference on counterfactual distributions
December 09	Martin Burda	University of Toronto	Local generalized minimum contrast estimation of conditional moment restrictions models

ACADEMIC MISCONDUCT: It is the responsibility of the Committee on Academic Misconduct to investigate or establish procedures for the investigation of all reported cases of student academic misconduct. The term “academic misconduct” includes all forms of student academic misconduct wherever committed; illustrated by, but not limited to, cases of plagiarism and dishonest practices in connection with examinations. Instructors shall report all instances of alleged academic misconduct to the committee (Faculty Rule 3335-5-487). For additional information, see the Code of Student Conduct (http://studentaffairs.osu.edu/info_for_students/csc.asp).

Students with disabilities that have been certified by

the OSU Office for Disabilities Services (ODS) will be appropriately accommodated, and should inform the instructor as soon as possible of their needs. For more information, please contact ODS at 292-3307.