Term Information

Effective Term   Autumn 2012

General Information

Course Bulletin Listing/Subject Area	Economics
Fiscal Unit/Academic Org	Economics - D0722
College/Academic Group	Arts and Sciences
Level/Career	Graduate
Course Number/Catalog	8893.03
Course Title	Colloquium in Econometrics
Transcript Abbreviation	Econometrics Collo
Course Description	A supervised workshop in which advanced graduate students report their latest research in progress on the themes chosen by the colloquium instructor in econometrics.
Semester Credit Hours/Units	Variable: Min 1 Max 3

Offering Information

Length Of Course	14 Week, 7 Week, 4 Week (May Session), 12 Week (May + Summer)
Flexibly Scheduled Course	Never
Does any section of this course have a distance education component?	No
Grading Basis	Letter Grade
Repeatable	Yes
Allow Multiple Enrollments in Term	No
Max Credit Hours/Units Allowed	16
Max Completions Allowed	8
Course Components	Workshop
Grade Roster Component	Workshop
Credit Available by Exam	No
Admission Condition Course	No
Off Campus	Never
Campus of Offering	Columbus

Prerequisites and Exclusions

Prerequisites/Corequisites	Permission of instructor and economics director of graduate studies; open to students who have completed PhD field courses approved by economics director of graduate studies; repeatable 7 times to a maximum of 16 credit hours
Exclusions	

Cross-Listings

Cross-Listings

Subject/CIP Code

Subject/CIP Code	45.0601
Subsidy Level	Doctoral Course
Intended Rank	Doctoral

Quarters to Semesters

Quarters to Semesters   New course

Give a rationale statement explaining the   Group independent study-cum-workshop in which research in progress can be presented, critiqued and
purpose of the new course   discussed in the field of econometrics.

Sought concurrence from the following Fiscal
Units or College

Requirement/Elective Designation

The course is an elective (for this or other units) or is a service course for other units

Course Details

Course goals or learning
objectives/outcomes

Content Topic List
- Original research or innovations in econometrics. Research themes and contents vary according to enrolled students' research need and colloquium instructor's research interest.

Attachments

- E8893.03 Colloquium$Econometrics@Revised.pdf: Course Syllabus

  (Syllabus. Owner: Miyazaki,Hajime)

Comments

- Previous syllabus removed, and a new revised syllabus per 4-23 email instruction attached. *(by Miyazaki,Hajime on 04/30/2012 03:43 AM)*

- See e-mail 4-23. *(by Vankeerbergen,Bernadette Chantal on 04/23/2012 10:13 AM)*

Workflow Information

Status	User(s)	Date/Time	Step
Submitted	Miyazaki,Hajime	04/07/2012 04:33 AM	Submitted for Approval
Approved	Miyazaki,Hajime	04/07/2012 04:42 AM	Unit Approval
Approved	Haddad,Deborah Moore	04/07/2012 09:01 AM	College Approval
Revision Requested	Vankeerbergen,Bernadette Chantal	04/23/2012 10:14 AM	ASCCAO Approval
Submitted	Miyazaki,Hajime	04/30/2012 03:45 AM	Submitted for Approval
Approved	Miyazaki,Hajime	04/30/2012 03:56 AM	Unit Approval
Approved	Haddad,Deborah Moore	04/30/2012 02:32 PM	College Approval
Pending Approval	Nolen,Dawn Jenkins,Mary Ellen Bigler Meyers,Catherine Anne Vankeerbergen,Bernadette Chantal Hogle,Danielle Nicole Hanlin,Deborah Kay	04/30/2012 02:32 PM	ASCCAO Approval

ECONOMICS 8893.03: COLLOQUIUM IN ECONOMETRICS

COURSE OBJECTIVE: A supervised workshop in which advanced graduate students report their latest research on the theme chosen by the instructor in econometrics and related fields. The workshop provides a forum in which research *in progress* can be discussed in depth, to enable hands-on guidance on research directions, presentations and publication quality writing, in the group workshop setting. The colloquium instructor selects a research theme, on which a series of speakers, mostly advanced graduate students and occasionally faculty members, gives presentations on their econometrics research in progress. The colloquium instructor may occasionally provide supplementary lectures to advance the participants' research in progress.

PREREQUISITES: Successful completion of micro and macro qualifiers, successful completion of two Ph.D. field requirements (econometrics recommended), and permission of instructor and economics director of graduate studies. Letter grade only.

CREDIT HOURS: This colloquium course is repeatable to a maximum of 16 credit hours and of 8 completions, and may be offered every term. The course credit hours are variable so that a post candidacy graduate student may take it for one credit hour.

Credit Hours: 01 – 03 Variable
Course Listing: G
Grade: Letter grade
Repeatability: Maximum 16 credit hours and Maximum 8 completions

COURSE REQUIREMENTS: The course meets twice per week. Students are required to submit a term research paper, present their work at least once, write critiques of each work presented, and participate actively in each class meeting. The exact weights of these requirements will be determined by a colloquium instructor.

Autumn Semester 2012

Colloquium Theme: Econometric Models with Interactions

Colloquium Instructor: Professor Lung-fei Lee
475 Arps Hall, 1945 N. High Street
Phone: 292-5508   Email: <lee.1777@osu.edu>
Office Hours (TBA)

Course Overview: This course covers major research topics in the evolving frontiers of econometrics with interactions, ranging from concepts, methods and models to empirical relevance for various fields of economics.

Prerequisites: a successful completion of micro and macro qualifiers, a successful completion of two Ph.D. field requirements, (econometrics recommended), and permission of instructor and economics director of graduate studies.

Course Grading: Students will receive a letter grade based on the following criteria: a term research paper (50% of grade), one or more presentation of their work (25% of grade), critiques of each work presented (15% of grade), and class participation in each class meeting (10% of grade).

> **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).**

COURSE SCHEDULE OUTLINE:

Week 1. Presentation by the instructor on research issues in econometrics of interactions.

Week 2. Presentation by a student (TBA) on the student's current research in spatial econometrics. Discussion by the instructor and other participants.

Week 3. Presentation by a student (TBA) on the student's current research in social interactions. Discussion by the instructor and other participants.

Week 4. Presentation by a student (TBA) on the student's current research in econometrics of networks. Discussion by the instructor and other participants.

Week 5. Presentation by a student (TBA) on the student's current research in empirical applications of spatial econometrics. Discussion by the instructor and other participants.

Week 6. Presentation by a student (TBA) on the student's current research in empirical applications of social interactions. Discussion by the instructor and other participants.

Week 7. Presentation by a student (TBA) on the student's current research in empirical applications of network econometric models. Discussion by the instructor and other participants.

Week 8. Presentation by a student (TBA) on the student's current research in nonlinear spatial econometric models. Discussion by the instructor and other participants.

Week 9. Presentation by a student (TBA) on the student's current research in an empirical study of nonlinear spatial models. Discussion by the instructor and other participants.

Week 10. Presentation by a student (TBA) on the student's current research in Bayesian econometric methods on spatial models. Discussion by the instructor and other participants.

Week 11. Presentation by a student (TBA) on the student's current research in econometric models with learning in networks. Discussion by the instructor and other participants.

Week 12. Presentation by a student (TBA) on the student's current research in economic models of endogenous network formation. Discussion by the instructor and other participants.

Week 13. Presentation by a student (TBA) on the student's current research in network models with selectivity bias. Discussion by the instructor and other participants.

Week 14. Presentation by a student (TBA) on the student's current research in asymptotic statistical
   properties of network models. Discussion by the instructor and other participants.

GENERAL READING LIST:

Chih-Sheng Hsieh and Lung-Fei Lee (2011), `A Social Interactions Model with Endogenous Friendship
   Formation and Selectivity.'

Han, Xiaoyi and Lung-fei Lee (2012), 'Model Selection by J tests for the Spatial Autoregressive Model
   vs. the Matrix Exponential Spatial Model.'

Han, Xiaoyi (2012), 'Smoothness Prior for Spatial Externality Models.'

Jaffe, Adam B., Manuel Trajtenberg, and Rebecca Henderson (1993), `Geographic Localization of
   Knowledge Spillovers as Evidenced by Patent Citations,' *Quarterly Journal of Economics*, Vol.
   108, No. 3, pp. 577-598.

Jenish, N., and I.R. Prucha (2009), `Central Limit Theorems and Uniform Laws of Large Numbers for
   Arrays of Random Fields.' *Journal of Econometrics* 150, pp. 86-98.

Jenish, N., and I.R. Prucha (2011), `On Spatial Processes and Asymptotic Inference under Near-Epoch
   Dependence.'

Jin, Fei and Lung-fei Lee (2011), 'Cox-type Tests for Competing Spatial Autoregressive Models with
   Spatial Autoregressive Disturbances'.

Lee, Lung-fei, Xiaodong Liu, and Xu Lin (2010), 'Specification and Estimation of Social Interaction
   Models with Network Structures.' *The Econometrics Journal*, Vol.13, pp. 145-176.

Lee, Lung-fei and Jihai Yu (2012), 'QML Estimation of Spatial Dynamic Panel Data Models with Time
   Varying Spatial Weights Matrices.' S*patial Economic Analysis* 7, No.1, pp. 31-74.

Lee, Lung-fei, Ji Li and Xu Lin (2007), 'Binary Choice Models with Social Network under
   Heterogeneous Rational Expectations'.

Liu, Xiaodong, John Kagel and Lung-fei Lee (2011), 'Dynamic Discrete Choice Models with Lagged
   Social Interactions: With an Application to a Signaling Game Experiment.'

Liu, Xiaodong, and Lung-fei Lee (2010), 'Identification and GMM Estimation of Social Interaction
   Models with Centrality.' *Journal of Econometrics* 159, pp. 99-115.

Qu, Xi and Lung-fei Lee (2012), `LM Tests for Spatial Correlation in Spatial Models with Limited
   Dependent Variables'. *Regional Science and Urban Economics* 42, pp. 430-445.

Qu, Xi and Lung-fei Lee (2012), `Locally Most Powerful Tests for Spatial Interactions in the
   Simultaneous SAR Tobit Model.'

Shang, Qingyan and Lung-fei Lee (2011), 'Two-Step Estimation of Endogenous and Exogenous Group
   Effects,' *Econometric Reviews* 30(2), pp.173 - 207.

Snijders, Tom A. B., Johan Koskinen, and Michael Schweinberger (2010), 'Maximum Likelihood Estimation for Social Network Dynamics", *Annuals of Applied Statistics*, Volume 4, Number 2, pp. 567-588.

Any student who needs an accommodation based on the impact of a disability should contact the instructor as soon as possible to discuss ways to meet his or her special needs. Such students should also contact the OSU Office for Disability Services (292-3307).