

Outline

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Linear Models and OLS

- OLS

- Omitted Regressors and Measurement Error

- Generalised Least Squares Estimation

Inference

Estimation in non-linear regression models

Instrumental Variables

- 2SLS

- GMM

- LATE

Regression Discontinuity

Maximum Likelihood Methods

Discrete Choice Models

- Probit & Logit

- Multinomial Logit

Censored Regression Models

- Tobit Model

- Sample Selection

- Probit Selection Equation

Likelihood Based Hypothesis Testing

Panel Data

- Static Panel Data Models

- Dynamic Panel-Data Models