

- Exogeneity
- Violation of exogeneity
- Inconsistency of OLS
- Instrumental variables
- Two stage least squares
- Consistency and asymptotic normality
- Other limited information estimators (ILS, LIML, K-Class)
- Testing instrument validity
- Testing instrument relevance
- Inference with weak instruments
- Example: returns to education

Exogeneity

- Linear regression model starts from assumption $E[y|x] = x'\beta$.
- Implies zero mean for $u = y - x'\beta$: using

$$E[u|x] = E[y - x'\beta|x] = E[y|x] - x'\beta = 0,$$

law of iterated expectations implies

$$E[u] = E[E(u|x)] = 0.$$

- Implies also that regressor and error are uncorrelated:

$$\begin{aligned} \text{Cov}(x, u) &= E[xu] - E[x]E[u] \\ &= E[E(xu|x)] \\ &= E[xE(u|x)] = 0. \end{aligned}$$

Exogeneity

- In case of iid observations $\{(y_i, x_i)\}_{i=1}^n$, condition $E[u_i|x_i] = 0$ implies $E[u|X] = 0$, because

$$E[u_i|x_i, x_j, j \neq i] = E[u_i|x_i].$$

In this case regressors are **strictly** or **strongly** exogenous (sometimes strengthened to independence between u and X).

- $f(y, x, \theta) = f(y|x, \theta_1)f(x, \theta_2)$
 - ⊙ If θ_1 and θ_2 are totally unrelated and
 - ⊙ θ_1 contains the parameters of interest (or a function thereof)
- Then we can do inference using only

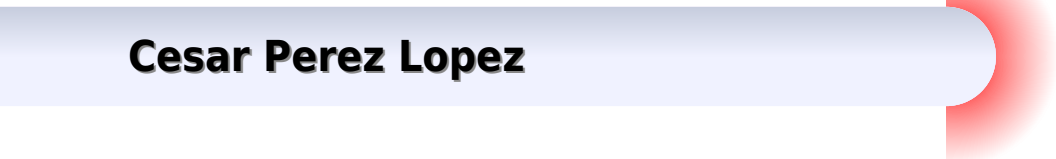
$$f(y|x, \theta_1)$$

without losing any information.

- e.g. in CLRM $y = x'\beta + u$ interest in effect of x on y
- $\theta_1 = (\beta', \sigma^2)'$: β : parameter of interest, σ^2 nuisance parameter
- θ_2 all parameters in the density of x . Irrelevant nuisance parameters

Advanced Econometrics

Cesar Perez Lopez



Advanced Econometrics:

Advanced Econometrics Takeshi Amemiya, 1985 The main features of this text are a thorough treatment of cross section models including qualitative response models censored and truncated regression models and Markov and duration models and a rigorous presentation of large sample theory classical least squares and generalized least squares theory and nonlinear simultaneous equation models

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Econometrics of Tourism Demand Haiyan Song, Stephen F. Witt, Gang Li, 2008-12-09 Tourism demand is the foundation on which all tourism related business decisions ultimately rest This book introduces students researchers and practitioners to the modern developments in advanced econometric methodology within the context of tourism demand analysis and illustrates these developments with actual tourism applications **Advanced Econometric Theory** John

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Fomby, R. Carter Hill, Stanley R. Johnson, 2012-12-06 This book had its conception in 1975 in a friendly tavern near the School of Business and Public Administration at the University of Missouri Columbia Two of the authors Fomby and Hill were graduate students of the third Johnson and were and are concerned about teaching econometrics effectively at the graduate level We decided then to write a book to serve as a comprehensive text for graduate econometrics Generally the material included in the book and its organization have been governed by the question How could the subject be best presented in a graduate class For content this has meant that we have tried to cover all the bases and yet have not attempted to be encyclopedic The intended purpose has also affected the level of mathematical rigor We have tended to prove only those results that are basic and or relatively straightforward Proofs that would demand inordinant amounts of class time have simply been referenced The book is intended for a two semester course and paced to admit more extensive treatment of areas of specific interest to

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