Textbooks:

My lecture notes posted on the class iCollege site will be the main resource for the class.

**Long, J. Scott, and Jeremy Freese.** *Regression Models for Categorical Dependent Variables Using Stata*, any edition. This is the required textbook for the second semester. It’s a clear, even more “hands on” presentation of the methods we’ll focus on during the first half of the semester.

**Recommended:**

**Long, J. Scott, The Workflow of Data Analysis Using Stata.** This book can be a huge help for those of you who intend to be quantitative researchers, especially if you will be using Stata for most of your work. It provides a pretty in-depth understanding of Stata. More importantly, it helps you organize and document your research. If you can learn to create do-files as he recommends, you will be well on your way to being a professional quantitative researcher.

**Cameron, A. Colin, and Pravad K. Trivedi.** *Microeconometrics Using Stata*. This is a good treatment of the practicalities of Stata to do fairly advanced statistical analysis. It assumes that you know a good deal already and covers a number of advanced topics fairly quickly, showing you how to get the results needed to publish using Stata.

You may also want to look at:

**Wooldridge, Jeffrey M.** *Introductory Econometrics: A Modern Approach*. Any edition will work.

**Kennedy, Peter.** *A Guide to Econometrics*.

I will also post lecture notes on the class iCollege site or the FRC server or hand them out in class.
Grading:

- Midterm examination 45%
- Paper 45%
- Homework and data assignments 10%

Academic Honesty:

Standards of academic conduct are set forth in the University's Student Handbook: Conduct and Policies: Academic Honesty. See the webpage http://www.gsu.edu/~wwwcam/book.html for more details. By registering for this course, you acknowledge your awareness of the Academic Honesty code, and you are obliged to become familiar with your rights and responsibilities as defined by the code. Violations of the code will not be treated lightly, and disciplinary action will be taken should such violations occur. Please see me if you have any questions about the academic violations described in the academic honesty code, especially as they relate to particular requirements for this course.

You may work together on homework assignments and may discuss details of papers, but the final product must be in your own words in each case. You may not consult anyone other than me on an examination. Whenever you copy five or more words in a row from any source (including web-sites and my lecture notes), you must put them in quotation marks and provide a citation to the original source. (I am not especially concerned about the form of the citation, except on the paper.) For this class, you should rarely quote anyone, unless they say something in a particularly elegant manner. Your goal in writing for me is to show me that you understand the concepts of this course. In general, you cannot do that without putting the concepts into your own words. Direct quotations will receive less credit than your own words.

Unfortunately, I am relatively good at spotting language that is not the student’s own. This is very frustrating for me, because I then have to go on the web or to the library in order to find the original. It wastes my time and spoils my mood. Over the years I have brought several students up on academic honesty charges. It is a very painful process for everyone involved, but I do it when it is necessary.

Special Accommodations

If you have any condition, such as a physical or mental disability, or any commitments, such as attending a wedding or making a business trip, which will make it difficult for you to carry out the work as outlined above or which will require extra time on examinations, please notify me in the first two weeks of the course so that we may make appropriate arrangements.
Attendance Policy:

Attendance is not required. However, it would be extremely difficult to do well in this course without attending nearly every class session. I don’t think anyone has ever missed two classes in a semester and gotten an A for the course. Please let me know if you will be unable to attend a class session. Under Georgia State policies, I am required to inform the administration when a student stops attending class.

Tentative Course Outline:

January 9-30  Dummy Dependent Variable Models:
             Linear Probability Model, Logit, and Probit

Lecture Notes: Dummy DV’s 1, 2, and 3
Wooldridge, Chapters 7.5, 8.5, and 17.1
Scott and Freese, Chapters 1-4
Do Homework Assignments 1-3

Homework 1 due January 23
Homework 2 and Data Assignment 1 due January 30
Homework 3 due February 6

Recommended:
Kennedy, ch. 15.1
Chapters 3 and 4.

February 6  Ordinal-Level Dependent Variables:
             Ordered Logit and Probit, Generalized Ordered Logit

Lecture Notes 4
Long and Freese, Chapter 5

Do homework assignment 4, due February 13

Recommended:
Kennedy, ch. 15.2-3

**February 13**  
**Nominal-Level Dependent Variables: Multinomial Logit**

Lecture Notes 5  
Long and Freese, Chapters 6 and 7  
*Do homework assignment 5, due February 20*

Recommended:  
Kennedy, ch. 15.2-3  

**February 20**  
**Causal Modeling Using Logit and Probit Models**

Lecture Notes 6  
*Do homework assignment 6, due February 27*

**February 27**  
**Using Interaction Terms and Squares in Logit Analysis**

Lecture Notes 7  
*Do homework assignment 7, due March 6*

**March 6-13**  
**Propensity Score Matching, Limited Dependent Variables, Sample Selection Correction**

Lecture Notes 8  
Wooldridge, ch. 17  
Kennedy, ch. 16  
Additional readings on PSM to be assigned

**March 13**  
**Spring Break – No Class**

**March 20-27**  
**Time-Series and Panel Data Analysis**

**April 3**  
**MIDTERM**  
I will distribute the midterm electronically sometime during the week of March 27. It will be due by noon on April 11. No class on April 3.

**April 10-17**  
**Factor Analysis**

**April 24-May 1**  
**Catch up, alternative topics**

**Research paper due**