Workshop Wageningen 10-14 December 2001

Paul Ruud

Rough outline:

Monday:	Introduction to Limited Dependent Variable Models
Tuesday:	Estimation Theory for the Method of Simulated Moments and Maximum Simulated Likelihood
Wednesday:	Computational Methods of Simulation
Thursday:	Estimation Algorithms
Friday:	Problems for Future Research

Preliminary reading list:

* Gallant, A. Ronald; Tauchen, George

Which Moments to Match?

Econometric Theory;12(4), October 1996, pages 657-81.

* Geweke, John F.; Keane, Michael P.; Runkle, David E.

Statistical Inference in the Multinomial Multiperiod Probit Model

Journal of Econometrics;80(1), September 1997, pages 125-65.

* Gourieroux, C.; Monfort, A.; Renault, E.

Indirect Inference

Journal of Applied Econometrics;8(0), Suppl. Dec. 1993, pages S85-118.

* Hajivassiliou, Vassilis A.; Ruud, Paul A.

Classical Estimation Methods for LDV Models Using Simulation

Engle, Robert F.;McFadden, Daniel L., eds. Handbook of econometrics. Volume 4.. Handbooks in Economics, vol. 2. Amsterdam; London and New York: Elsevier, North-Holland, 1994, pages 2383-2441.

* Hajivassiliou, Vassilis A.; McFadden, Daniel L.; Ruud, Paul
Simulation of Multivariate Normal Rectangle Probabilities and Their Derivatives: Theoretical and Computational Results
Journal of Econometrics;72(1-2), May 1996, pages 85-134.

* McFadden, Daniel
A Method of Simulated Moments for Estimation of Discrete Response Models without Numerical Integration
Econometrica;57(5), September 1989, pages 995-1026.

* McFadden, Daniel; Ruud, Paul A.
Estimation by Simulation
Review of Economics and Statistics;76(4), November 1994, pages 591-608.

* McFadden, Daniel; Train, Kenneth
Mixed MNL Models for Discrete Response
Journal of Applied Econometrics;15(5), Sept.-Oct. 2000, pages 447-70.

* Ruud, Paul A.
Extensions of Estimation Methods Using the EM Algorithm
Journal of Econometrics;49(3), September 1991, pages 305-41.