

Discrete Choice Modeling
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Course Materials for Discrete Choice Course

I. Course overviews:

1. Course Outline
2. Course Summary
3. Course Timetable

II. Powerpoint Slides for Presentations

- Part 0: Introduction
- Part 1: Methodology
- Part 2: Binary Choice; Estimation
- Part 3: Binary Choice; Inference
- Part 4: Panel Data Models for Binary Choice
- Part 5: Bivariate and Multivariate Choice and Model Extensions
- Part 6: Modeling Heterogeneity
- Part 7: Ordered Choice
- Part 8: Count Data Models
- Part 9: Multinomial Logit Models, Nested Logit
- Part 10: Multinomial Logit Extensions
- Part 11: Nested Logit Model
- Part 12: Heterogeneity in Multinomial Choice Models
- Part 13: Latent Class Models
- Part 14: Mixed Logit Models
- Part 15: Stated Preference Data and Models

III. Papers and Reading Materials

Text and Survey Material

- Greene, *Econometric Analysis*, 6th Ed.
 - Chapter 14: Estimation
 - Chapter 16: Maximum Likelihood
 - Chapter 17: Simulation Based Estimation
 - Chapter 23: Discrete Choice
 - Chapter 25: Count Data and Duration Models

Palgrave Survey on Discrete Choice Models

Foundations and Trends Survey on Count Data

Modeling Ordered Choices Survey on Binary and Ordered Choice Models

Articles

- Greene – Fixed Effects Models
- McFadden – Economic Choices
- McFadden-Train on Mixed Models

IV. Lab Sessions: For Lab Sessions 1 to 10. (Four parts for each of assignments 1 to 10.)

Lab Instruction Session

- DCLabX.ppt Slides – description of lab session
- DCLabX.lim Commands to replicate slides

Student Assignments

- LabAssignmentX.pdf Assignment for student assigned work
- LabAssignmentX.lim Commands to use for student assignments

Student Project on Moral Hazard: LabAssignment11.pdf

V. NLOGIT Data Sets for Exercises: one .lpj file for each.

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|----------|--------------|-------------|---------|------|
| AmEx.lpj | BrandChoices | Clogit | Labor | |
| Dairy | Health Care | PanelProbit | Spector | SpRp |