RUPRECHT-KARLS-UNIVERSITÄT HEIDELBERG
ALFRED-WEBER-INSTITUT FÜR
WIRTSCHAFTSWISSENSCHAFTEN
Prof. Dr. Christian Conrad

Winter term 2018/19

Advanced Econometrics

Lecture	Tue	8:00 a.m.	11:00 a.m.	Hörsaal 9, Neue Universität
Tutorial	Tue	4:00 p.m.	6:00 p.m.	AWI, 01.010, Bergheimer Str. 58
Tutorial	Wed	9:00 a.m.	11:00 a.m.	Hörsaal 6, Neue Universität
Tutorial	Thu	4:00 p.m.	6:00 p.m.	Hörsaal 12, Neue Universität

First lecture: 16.10.2018

Description:

The lecture 'Econometrics' is a compulsory course of the Master in Economics program. The lecture provides an up-to-date introduction to econometric methods for the analysis of cross-section, panel and time series data. The lecture will be accompanied by methodological and empirical exercise sessions.

A three day review course on statistics/econometrics will be offered before the beginning of the term. The course covers basic concepts of statistics and probability theory.

Content:

1. The Linear Regression Model
2. Instrumental Variables Regression
3. Models for Panel Data
4. Experiments and Quasi-Experiments
5. Microeconometrics
6. Time Series

Course language: English

Transcript of records:

Your grade for this course will be determined in a final exam but you can earn extra credit by completing homework assignments.

Literature:

Angrist, J.D., Pischke, J.-S., 2015. *Mastering `Metrics': The Path from Cause to Effect*, Princeton University Press.
Angrist, J.D., Pischke, J.-S., 2009. *Mostly Harmless Econometrics. An Empiricists Companion*, Princeton University Press.
Greene, W. H., 2012. *Econometric Analysis*, Pearson.
Hayashi, F., *Econometrics*, 2000. Princeton University Press.
Stock, J. H., Watson, M. W., 2014. *Introduction to Econometrics*, Pearson.
Wooldridge, J. M., 2010. *Econometric Analysis of Cross Section and Panel Data*, MIT Press.
Wooldridge, J. M., 2012. *Introductory Econometrics*, South-Western College Publishing.