Winter term 2021/22

Advanced Econometrics

Lecture	Tue	9:00 a.m.	12:00 a.m.	Neue Uni HS 14, hybrid
Tutorial	Wed	9:00 a.m.	11:00 a.m.	Neue Uni HS 14, hybrid
Tutorial	Thu	4:00 p.m.	6:00 p.m.	Neue Uni HS 14, hybrid

First lecture: 19.10.2021

Description:

The course is a compulsory module for M.Sc. students. The lecture provides an introduction to econometric methods for the analysis of cross-section and panel data. The lecture will be accompanied by methodological and empirical exercise sessions.

The preparatory course will be held in a **hybrid** format. We will fall back to an online format should the pandemic situation cross these plans. Details are available on the Moodle course page.

We offer a three-day preparatory course on statistics/econometrics before the beginning of the term. The course covers basic concepts of statistics and probability theory as well as matrix algebra. For details see here.

Content:

1. The Linear Regression Model
2. Instrumental Variables Regression
3. Models for Panel Data
4. Experiments and Quasi-Experiments
5. Microeconometrics
6. Carrying Out an Empirical Project

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.
Cunningham, S., 2021. *Causal Inference: The Mixtape*, Yale University Press.
Greene, W. H., 2012. *Econometric Analysis*, Pearson.
Hansen, B. (2021). *Econometrics*.
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.