

KECD-2404-Advanced Econometrics (Econometrics IV)

This course aims to introduce students to recent work in microeconometrics. It is targeted to individuals wishing to pursue a Ph.D. in economics.

Students taking this class should have taken the sequences Econometrics I (Jochmans) to Econometrics III (Fougère) at Sciences Po or similar classes elsewhere.

We will aim to discuss the following four broad topics: (1) identification and semiparametric estimation; (2) two-step estimation and control-function approaches; (3) fixed-effect models for panel data; (4) factor models and mixture models.

There is no assigned textbook for this class. A reading list will be provided and complemented with lecture slides.

Evaluation of this course proceeds by means of a final exam at the end of term.