

KECD 2110 – GRADUATE ECONOMETRICS 3

Type d'enseignement : Lecture and tutorials

Semester : Autumn 2015-2016

Number of hours : 48

Language of tuition : English

Pre-requisite

Students should have some basic knowledge in introductory econometrics (ordinary least squares, heteroskedasticity, instrumental variables, probit, logit and tobit models). These concepts and notions are introduced in the course entitled “graduate econometrics 1” that should have been taken in the M1 first semester.

Course Description

Econometrics is an academic discipline in which statistical methods are applied to the estimation and validation of economic models. This course introduces advanced concepts and methods that are more and more frequently used by econometricians: linear and nonlinear panel data models, nonparametric estimation, semiparametric models, quantile regressions, evaluation methods (differences-in-differences, matching, regression discontinuity, etc). The presentation is illustrated by specific economic issues.

Teachers

FOUGERE, Denis (Directeur de recherches, CNRS)

Required reading

Joshua D. Angrist & Jörn-Steffen Pischke (2008): *Mostly Harmless Econometrics: An Empiricist's Companion*. Princeton University Press.

Colin Cameron and Pravin Trivedi (2005): *Microeconometrics: Methods and Applications*. Cambridge University Press

William Greene (2007): *Econometric Analysis*. 6th edition, Prentice Hall

Jeffrey Wooldridge (2001): *Econometric Analysis of Cross Section and Panel Data*. The M.I.T. Press