

# Intermediate Econometrics

**Type d'enseignement :** Lecture and tutorials

**Semester :** Spring 2016-2017

**Number of hours :** 48

**Language of tuition :** English

## Pre-requisite

Students should have a robust knowledge of probability and statistical theory, including maximum likelihood.

## Course Description

The course follows up on the course taught in the first semester on probability and statistics. It introduces econometric techniques used in empirical economics with survey data. This means that it does not cover time series, which are taught in a separate course. Slides, datasets and STATA codes can be found at the address: <https://sites.google.com/site/jmarcrobin/teaching/m1-epp----introduction-to-econometrics>.

## Teachers

ROBIN, Jean-Marc (Professeur des université à IEP de Paris - Directeur département d'économie)

## Required reading

Jeffrey M. Wooldridge, Econometric Analysis of Cross Section and Panel Data

## Additional required reading

- William H. Greene, Econometric Analysis Prentice Hall
- Russell Davidson and James G. MacKinnon, Estimation and Inference in Econometrics