KECD 2110 – GRADUATE ECONOMETRICS 3

Type d'enseignement : Lecture and tutorials
Semester : Autumn 2018-2019
Number of hours : 24 (Lectures) + 24 (TA sessions)
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 courses entitled “graduate econometrics 1 & 2” that should have been taken in the M1 first and second semesters.

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 frequently used by econometricians: linear simultaneous equations models, linear panel data models, generalized method of moments, nonparametric estimation, and evaluation methods (differences-in-differences, LATE, matching, regression discontinuity, etc.). These techniques are illustrated by applied economic examples.

Teachers

FOUGERE, Denis (Directeur de recherches, CNRS and Sciences Po Paris)

ABBAS, Hicham (Insee, Paris)

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