

Econometric Theory I

Instructor: Marit Hinnosaar

Fall 2016

Contact Information:

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Class dates and times:

Tue 18:30 and Fri 16:30

No class on: Tue Sep 27 and Tue Nov 1

Midterm: Fri Oct 21 at 16:30

Final: Fri Nov 25 at 16:30

Course description

This course provides an introduction to essential microeconomic tools, combining theory and empirical examples.

Grades

Final course grade will be based on a midterm exam (40 points), a final exam (60 points), and bonus exercises (3×3 points).

Textbooks

1. Wooldridge, "Econometric Analysis of Cross Section and Panel Data", MIT Press, 2010.
2. Cameron and Trivedi, "Microeconometrics: Methods and Applications", Cambridge University Press, 2005.

List of topics

1. Asymptotic properties of Ordinary Least Squares (Wooldridge, ch. 4, esp. 4.1, 4.2.1 - 4.2.2)
2. Single equation linear models: IV and control functions (Wooldridge, ch. 5-6, esp. 5.1, 5.2.1 - 5.2.2, 6.2, 6.3.1 - 6.3.2)
3. Panel data models (Wooldridge, ch. 10)
4. Quantile regressions (Wooldridge, ch. 12.10)

5. Nonparametric and semiparametric methods (Cameron and Trivedi, ch. 9)

6. Bootstrap (Cameron and Trivedi, ch. 11)