

Econometric Theory I

Instructor: Marit Hinnosaar

Fall 2018

Contact information:

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Office Hours: Tue 15:30-16:30

Class:

Dates and times: Tue at 18:30 and Fri at 17:30

No class on: Tue Sep 18, Fri Sep 21, Fri Oct 5, Fri Nov 16, Tue Nov 20, and Fri Nov 30

Exams:

Midterm 1: Tue Oct 23 at 18:30

Midterm 2 (take-home): deadline Fri Nov 30 at 20:00

Final: Tue Dec 11 at 18:30

Web: Course materials will be located at Google Classroom. Log-in using your Collegio Carlo Alberto email address.

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 first midterm exam (40 points), second (take-home) mid-term exam (15 points), and a final exam (60 points).

Problem sets

Lectures will be accompanied by problem sets. The problem sets will not be handed in. You are encouraged to work on the problems sets in groups.

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)
2. Single equation linear models: IV and control functions (Wooldridge, ch. 5-6)
3. Panel data models (Wooldridge, ch. 10)
4. Estimating Average Treatment Effects (Wooldridge, ch. 21)
5. Quantile regressions (Wooldridge, ch. 12.10)
6. Nonparametric and semiparametric methods (Cameron and Trivedi, ch. 9)
7. Bootstrap (Cameron and Trivedi, ch. 11)