

Information about the course

Advanced Econometrics (WS 2017)

Contacts

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M.Sc. Patrick de Matos Ribeiro (practice session)	Room: M 916 Tel: 0231/755-2411 E-Mail: ribeiro@statistik.tu-dortmund.de Office hours: by appointment

Organisation

Lecture:

Begins on: 10.10.2017

- Tuesday, 10:15-11:45,
Room M/E 21
- Wednesday, 12:15-13:45,
Room M/E 21

Practice session:

Begins on: 18.10.2017

- Wednesday, 16:15-17:45,
Room CDI 121

At the end of the semester there will be a written exam. The exact date will be given in the lecture. Requirements for taking the exam are:

- Successful work on the exercises, i.e. at least 40% of the points achievable on the exercise sheets 1-7, as well as on the exercise sheets 8-13.
- Active participation in the practice sessions, i.e. presenting at least twice solutions of exercises.

Note: In case that some participants do not speak German or the majority of students prefers so, the course will be taught in English!

Literature

The downloadable slides are essentially self-contained. Recommended literature will be given during the lectures.

Tentative Syllabus

- Revision of OLS with fixed and stochastic regressors;
- Endogeneity, IV, 2SLS, GMM;
- Maximum likelihood estimation;
- Linear panel data models: fixed effects, random effects, specification testing;
- Cluster robust inference;
- Difference-in-Differences estimation;
- Regression discontinuity design;
- Linear dynamic panel data models;
- Binary response models, multinomial response models;
- Tobit models;
- Survival (duration) analysis;
- Count data models.