



Econometrics

ECN-PHD

Instructor Info



Luca Nunziata



Office Hrs: By Email Appointment



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Course Info



Prereq: Mathematics and Statistics, intermediate level



Tues & Thurs



Tues (15:00-18:30) & Thurs(14:00-18:00)



LIM Room Via del Santo, classrooms 42 and 46 via Bassi

About

Phd level course of advanced econometric techniques and applications.

Overview

During this course we will provide a treatment of microeconometrics techniques, i.e. we will focus on the analysis of individual-level data on the economic behavior of individuals or firms using regression methods applied to cross-section and panel data. Our treatment of such techniques will be accompanied by an examination of typical applications using the software Stata.

Syllabus

- Instrumental variables
- Panel data
- Limited dependent variables
- Sample selection models
- Discrete choice models
- Discrete choice panel models

Material

Required Texts

- Colin Cameron and Pravin K. Trivedi, (2005), Microeconometrics, Cambridge University Press. (CT1)
- Colin Cameron and Pravin K. Trivedi, (2022) Microeconometrics Using Stata, Second Edition, Stata Press (CT2).

Other

Any additional reference will be provided during the course.