

Microeconometrics

Preliminaries

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Introduction

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- ▶ Office hours: By appointment
- ▶ TA: Nadine Geiger (nadine.geiger@econ.lmu.de),
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Courses in Econometrics in the M.Sc. and doctoral programs

Semester 1 Econometrics (compulsory)

Semester 2 Microeconometrics Time Series(?) ...

Semester 3 Advanced Econometrics

Schedule

- ▶ Lectures:
 - ▶ Monday, 10.15-11.45, Location: Geschw.-Scholl-Pl. 1 (A) - A 017
 - ▶ Thursday, 12.15-13.45, Location: Geschw.-Scholl-Pl. 1 (A) - A 125
- ▶ For the classes we have two parallel groups:
 - ▶ Monday, 18-20 (on Monday, June 6th and 13th 16-18)
 - ▶ Friday, 10-12 (on Friday, June 3rd and 10th 12-14)
- ▶ All classes are taught in the PC pool, Room 022-3, Ludwigstr. 28, *Rückgebäude*
- ▶ Students need a `campus.LMU` login in order to use PC Pool (or bring their own computer).
- ▶ A detailed schedule will be posted on the course webpage.

Web page

- ▶ Slides, class assignments and datasets will be provided on the course webpage:

<http://www.deryauysal.com> \Rightarrow Teaching

- ▶ Password:
- ▶ Slides will be posted before the lectures.

Outline of the Course

- ▶ Maximum Likelihood Estimation
- ▶ Binary Response Models
- ▶ Multinomial & Ordered Response Models
- ▶ Limited Dependent Variables
- ▶ Count Data

(Further topics to be announced)

Literature

Cameron A.C. and P.K Trivedi (2005), *Microeconometrics Methods and Applications*, Cambridge University Press.

Cameron A.C. and P.K Trivedi (2010), ,
Microeconometrics Using Stata, Stata Press.

Winkelmann, R. and Boes, S. (2006), *Analysis of Microdata*, Springer

There will be several "reading lectures" in which we will see how the methods we cover are applied in current research published in scientific journals. These papers will be announced in advance. Students should read them before the corresponding lecture.

Grading

- ▶ The course grade is based on a written exam (120 minutes) on July 14, 2016