Advanced Econometrics

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Introduction

- My e-mail address: derya.uysal@econ.lmu.de
- Office: Ludwigstrasse 33/IV, Room 440
- Office hours: By appointment

Schedule

- Lecture:
  - Friday, 12.15-13.45, Location: Leopoldstr. 13, H1 -1205
- Classes:
  - Thursday, 18-19:30, Location: Ludwigstr. 28 RG EG (CIP-POOL)

Web page

- Slides and class assignments and datasets will be provided on the course webpage:
  http://www.deryauysal.com $\Rightarrow$ Teaching
  or
  http://www.oekonometrie2.econ.uni-muenchen.de $\Rightarrow$ Teaching $\Rightarrow$ winter-2016-2017$\Rightarrow$ advanced econometrics
- Password:
- Slides will be posted before the lectures.

Outline of the Course

- Large Sample Asymptotics
- GMM and (advanced) Instrumental Variable methods
- (Advanced) methods for panel data
- Simulation-based estimation
- Non-/ Semi-parametric estimation

Literature

Mainly:

- **Cameron A.C. and P.K Trivedi (2005)**, *Microeconometrics: Methods and Applications*, Cambridge University Press. [CT (2005)]
- **Wooldridge, J.M. (2010)**, *Econometric analysis of cross section and panel data*, 2nd ed., Cambridge, Mass: MIT Press [W (2010)]

  But also:
- Bruce Hansen (2016). Econometrics, Chapter 5. A textbook draft available online at `www.ssc.wisc.edu/~bhansen/econometrics/Econometrics.pdf`
- Casella G. and Berger R. L. (2002) Statistical Inference, Duxbury Advanced Series
- Other references will be introduced if needed

Grading

- The course grade is based on a written exam (120 minutes) on February 13, 2016 (might change)