

Econometric Theory I

Instructor: Marit Hinnosaar

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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 midterm exam and a final exam.

Textbooks

Recommended 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.

Tentative list of topics

1. Asymptotic theory for microeconometrics
2. Properties of Ordinary Least Squares
3. Panel data models
4. ML
5. Quantile regressions
6. Bootstrap
7. Nonparametric and semiparametric methods