Course objectives

This course provides the students with a general background on methods, issues, and advances in Econometrics. Students will learn about standard and simple techniques of estimation and inference, further than more general and complex methodologies recently applied in Economics and Finance. Throughout the entire program, students will apply their new knowledge on a computational software (Matlab) and will learn how to conduct econometric analysis on both simulated and real data.

Topics


Readings

Econometric Analysis, William Green
Asset Pricing, John H. Cochrane

Prerequisites

Basic knowledge of mathematics and linear algebra
Basic knowledge of Matlab
Software needed
Matlab

Exam type
In a final test, the students will be required to conduct an econometric analysis on real data using the software and provide economic interpretation to their results