Allievi Program, Master in Economics, and Ph.D. in Economics

ECONOMETRIC THEORY I
Fall 2021

Instructor: Christoph Albert

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Course description
This course provides an introduction to essential microeconometric tools, combining theory and empirical examples. It consists of two lectures per week and biweekly TA sessions.

Problem sets
Lectures will be accompanied by biweekly problem sets, which are to be handed in at the beginning of each TA session. They will contain both theory and practical coding exercises. You are encouraged to work on the problems sets in groups.

Grading
The final grade will be based on take-home problem sets (20%), a midterm exam (30%), and a final exam (50%)
Textbooks
The main text books for the course are:


List of topics

1. Asymptotic properties of Ordinary Least Squares (Wooldridge, ch. 4)
2. Single equation linear models: IV and control functions (Wooldridge, ch. 5-6)
3. Panel data models (Wooldridge, ch. 10)
4. Maximum Likelihood methods (Wooldridge, ch. 13)
5. Generalized Method of Moments (Wooldridge, ch. 14)
6. Binary and Multinomial Response models (Wooldridge, ch. 15-16)
7. Duration Analysis (Wooldridge, ch. 22)