Schedule Advanced econometrics

All lectures are located to the Växjö campus, Linnaeus University. Rooms are yet t.b.a.

17/1-18, kl 13.00-16.00. Lecture 1. Introduction. Linear algebra.

18/1-18, kl 09.00-12.00. Lecture 2. Estimation and inference.

18/1-18, kl 13.00-16.00. Lecture 3. Stochastic limit theory.

19/1-18, kl 09.00-12.00. Lecture 4. Econometrics. The linear regression model. The least square estimator.

29/1-18, kl 13.00-16.00. Lecture 5. 30/1-18, kl 09.00-12.00. Lecture 6. Hypotheses testing and model selection. Functional form and structural change.

30/1-18, kl 13.00-16.00. Lecture 7. Nonlinear, semiparametric and nonparametric regression models.

31/1-18, kl 09.00-12.00. Computer class 1 (contents from lectures 1-7).

26/2-18, kl 13.00-16.00. Lecture 8. Endogeniety and instrumental variable selection.

27/2-18, kl 09.00-12.00. Lecture 9. The generalized regression model and heteroscedasticity

27/2-18, kl 13.00-16.00. Lecture 10. Systems of equations. Models for panel data.

28/2-18, kl 09.00-12.00. Computer class 2 (contents from lectures 8-10).

19/3-18, kl 13.00-16.00. Lecture 11. Estimation frameworks in econometrics. Minimum distance estimation and GMM. Maximum likelihood estimation.

20/3-18, kl 09.00-12.00. Lecture 12. Bayesian estimation and inference. Simulation-based estimation and inference and random parameter models.

20/3-18, kl 13.00-16.00. Lecture 13. Discrete choice and event counts.

21/3-18, kl 09.00-12.00. Computer class 3 (contents from lectures 11-13).

9/4, kl 13.00-16.00. Lecture 14. Limited dependent variables-truncation, censoring, and sample selection.

10/4-18, kl 09.00-12.00. Lecture 15. Serial correlation.

10/4-18, kl 13.00-16.00. Lecture 16. Nonstationary data

10/4-18, kl 18.00 - …. Social event.

11/4-18, kl 09.00-12.00. Computer class 4.

11/4-18, kl 13.00-16.00. Summary, extra/if needed.