

Econometric analysis 15 hp, spring 2018, Linnaeus university

General information. The course is suitable for doctoral students in Economics, Statistics or other fields where regression and conditional inference plays an important role. The lectures and computer-lab classes will be arranged in (about) 5 blocks, each comprising two days of lectures. The schedule is expected to be posted in late august 2017. Important documents will be made available in a shared Drop-box file.

Pre-requisites: Basic skills in mathematical analysis and linear algebra, and at least one semester of courses in statistics and/or econometrics is recommended as a very minimum.

Examination: The examination consists of a written exam and a number of computer hand-ins written in groups of 2-3 students. The final grades given are Pass/Fail.

Application: An application should be sent to thomas.holgersson@lnu.se .

Accommodation: There are a few hostels and some low-price hotels in Växjö city. Busses departs regularly from Växjö city to Linnaeus university campus. The only accommodation on campus is the Teleborg castle hotel (about 1500 sek/night) and two single-room apartments owned by the university (about 300 sek/night).

Literature: Econometric analysis, W. H. Greene, 8th edition.

Contents

Stochastic limit theory

Linear algebra

The linear regression model

The least square estimator

Hypothesis tests and model selection

Functional form and structural change

Nonlinear and nonparametric regression models

Endogeneity and Instrumental Variable estimation

The generalized regression model

Systems of equations

Models for panel data

Estimation methodology

Truncation, censoring and sample selection

Time series analysis

Questions may be sent to: thomas.holgersson@lnu.se