Schedule: PhD course in Econometric methods, 7.5 ECTS credits, spring 2027

Linnaeus University, Växjö.

The course will be given at the Växjö campus, Linnaeus University (rooms TBA). During lectures we will also do actual econometric modelling and estimation to ensure a strong connection to empirical econometric modelling.

Our main book is *Causal Inference: The Remix* by Scott Cunningham but some parts use *Econometric Analysis* by William Greene (8th edition). The examination consists of a written exam and a written assignment. Students who have not yet applied to the course should do this as soon as possible to the course coordinator Jonas Kolsrud (email: jonas.kolsrud@lnu.se).

You can find *The Mixtape* here: https://mixtape.scunning.com/.

23/3, 12-14, Lecture 1: Endogeneity (chapter 8 in *Econometric analysis*). **Lecturer Kristofer Månsson**

24/3, 10-12 & 13-15, Lecture 2: Causal inference, potential outcomes and binary dependent variables (chapters 1-4 in *The Mixtape*). **Lecturer Erik Prawitz**

7/4, 10-12 & 13-15, Lecture 3: Regression discontinuity, replication and meta studies (chapters 5-6 in *The Mixtape* plus additional papers). **Lecturer Olle Hammar**

21/4, 10-12 & 13-15, Lecture 4: Panel data analysis and difference-in-differences, part I (chapters 8-9 in *The Mixtape*). **Lecturer Hans Grönqvist**

5/5, 10-12 & 13-15, Lecture 5: Panel data analysis and difference-in-differences, part II (chapters 10-11 in *The Mixtape*). **Lecturer Joakim Jansson**

12/5, 10-12 & 13-15, Lecture 6: Time series analysis with stationary and nonstationary data (chapters 20-21 in *Econometric analysis*). **Lecturer Jonas Kolsrud**

13/5, 13-16, Lecture 7: Regularisation (reference papers will be sent out). **Lecturer Kristofer Månsson**