RUPRECHT-KARLS-UNIVERSITÄT HEIDELBERG
ALFRED-WEBER-INSTITUT FÜR
WIRTSCHAFTSWISSENSCHAFTEN
Dr. Matthias Hartmann

Winter term 2016/17

Advanced Econometrics

Lecture	Tue	9:00 a.m.	12:00 a.m.	Hörsaal 9, Neue Universität
Tutorial	Mon	12:00 a.m.	2:00 p.m.	AWI 01.010, Bergheimer Str. 58
Tutorial	Mon	2:00 p.m.	4:00 p.m.	AWI 01.010, Bergheimer Str. 58
Tutorial	Tue	4:00 p.m.	6:00 p.m.	AWI, 01.010, Bergheimer Str. 58

Start date: Thuesday, October 18, 2016

Commentary:

The lecture 'Advanced Econometrics' is a compulsory course of the Master in Economics program. The lecture provides an up-to-date introduction to econometric methods for the analysis of cross-section, panel and time series data. The lecture will be accompanied by methodological and empirical exercise sessions.

A three day review course on statistics/econometrics will be offered before the beginning of the term. The course covers basic concepts of statistics and probability theory.

Course content:

1. The Linear Regression Model
2. Instrumental Variables Regression
3. Models for Panel Data
4. Experiments and Quasi-Experiments
5. Microeconometrics
6. Time Series

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• http://www.uni-heidelberg.de/fakultaeten/wiso/awi/professuren/empwirtfor

Course language: English

Transcript of records:

Your grade for this course will be determined in a final exam but you can earn extra credit by completing homework assignments.

Literature:

W. H. Greene, Econometric Analysis, 7. Auflage, Prentice Hall, 2012.
F. Hayashi, Econometrics, Princeton University Press, 2000.
J. H. Stock und M. W. Watson, Introduction to Econometrics, 3. Auflage, Addison-Wesley, 2012.
J. M. Wooldridge, Econometric Analysis of Cross Section and Panel Data, 2. Auflage, MIT Press, 2002.
J. M. Wooldridge, Introductory Econometrics, 3. Auflage, South-Western College Publishing, 2006.