



Course: Econometrics II
Faculty: André Gröger
Term: Second semester, year 1
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Description

Second half of the mandatory first year course in econometrics. Presents some fundamentals (extremum estimators, ML, GMM) and then surveys a number of additional topics in econometrics.

Objective

To gain a good understanding of fundamental tools and an overview of additional topics in econometrics.

Gather practical experience with econometric methods and data, through assignments involving a fair amount of work with computers. Students may prepare by learning the basics of Matlab and Stata ahead of time.

Outline

1. Numeric optimization methods
2. Extremum estimators
3. Maximum likelihood estimation
4. Generalized method of moments
5. Time Series
6. Panel Data
7. Quantile regression
8. Bayesian methods
9. Non-parametric inference
10. Simulation-based methods

References

All materials will be posted on the Campus Virtual platform

- * Cameron, A.C. and P.K. Trivedi, Microeconometrics - Methods and Applications
- * Davidson, R. and J.G. MacKinnon, Econometric Theory and Methods
- * Gallant, A.R., An Introduction to Econometric Theory
- * Hamilton, J.D., Time Series Analysis
- * Hayashi, F., Econometrics

Grading

- * 4 problem sets (20%)
- * final exam (80%)