



Graduate
Program
in Economics

- Course:** **Econometrics II**
- Faculty:** Minyoung Rho
- Term:** Spring
- E-mail:** mrho@movebarcelona.eu
- Web page:** <https://sites.google.com/view/mrho>
- Office Hours:** 1 hr before each class

Description

Introduce students to modern Econometrics methods used in contemporary research; we will cover the extremum estimators (e.g., MLE, GMM), nonparametrics, Bayesian, and simulation-based methods.

Objective

To survey fundamental tools used in contemporary, empirical Economics research.

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. Recap of Econometrics I and Introduction to Extremum estimators
2. Maximum likelihood estimation
3. Generalized method of moments
4. Numerical optimization methods
5. Non-parametric inference
6. Bayesian methods
7. Simulation-based methods
8. Time Series (and if time remains other additional topics)

References

All materials and references will be posted on my website.

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Grading

* 4 problem sets (60%)

* final exam (40%)