

# ECONOMETRICS III

COMPULSORY BLOCK 3 (January 30st-March 17)

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## **SYLLABUS:**

**Topic 1. Revision: Linear model and OLS**

**Topic 2. Endogeneity and Simultaneity**

**Topic 3. Discrete Choice Models**

**Topic 4. Censored Regression Models**

**Topic 5. Panel data**

**Topic 6. Standard Errors**

**Topic 7. Quantile Regressions**

**OPTIONAL (if time permits)**

**Topic 8. Regression Discontinuity**

**Topic 9. Econometrics for experimental data**

## **BASIC REFERENCES:**

### **Textbook**

- Angrist, J. & J-S Pischke (2008) *Mostly Harmless Econometrics*. Princeton Univ. Press
- Angrist, J. & J-S Pischke (2015) *Mastering' Metrics*. Princeton Univ. Press
- Wooldridge, J (2010) *Econometric Analysis of Cross Section and Panel Data*. MIT Press

## **EVALUATION:**

**HOMEWORK (10%), FINAL EXAM (80%)**