Information about the course
Advanced Econometrics (WS 2018)

Contacts

Dr. Martin Schumann
(lecture)
Room: M 926
Tel: 0231/755–5905
E-Mail: schumann@statistik.tu-dortmund.de
Office hours: by appointment

M.Sc. Patrick de Matos Ribeiro
(practice session)
Room: M 916
Tel: 0231/755–2411
E-Mail: ribeiro@statistik.tu-dortmund.de
Office hours: by appointment

Organisation

Lecture:
Begins on: 09.10.2018
• Tuesday, 10:15–11:45,
  Room M/E 21
• Wednesday, 12:15–13:45,
  Room M/E 21

Practice session:
Begins on: 17.10.2018
• Wednesday, 14:15–15:45,
  Room CDI 120

At the end of the semester there will be a written exam. The exact date will be given in the lecture. Requirements for taking the exam are:

• Successful work on the exercises, i.e. at least 40% of the points achievable on the exercise sheets 1-7, as well as on the exercise sheets 8-13.
• Active participation in the practice sessions, i.e. presenting at least twice solutions of exercises.

Note: In case that some participants do not speak German or the majority of students prefers so, the course will be taught in English!

Literature

The downloadable slides are essentially self-contained. Recommended literature will be given during the lectures.
Tentative Syllabus

- Revision of OLS with fixed and stochastic regressors;
- Endogeneity, IV, 2SLS, GMM;
- Maximum likelihood estimation;
- Linear panel data models: fixed effects, random effects, specification testing;
- Cluster robust inference;
- Difference-in-Differences estimation;
- Regression discontinuity design;
- Linear dynamic panel data models;
- Binary response models, multinomial response models;
- Tobit models;
- Survival (duration) analysis;
- Count data models;
- Nonlinear Panel Data Models.