Advanced Econometrics

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Introduction

- My e-mail address: derya.uysal@econ.lmu.de
- Office: Ludwigstrasse 33/IV, Room 440
- Office hours: By appointment
Schedule

• Lecture:
  • Friday, 12.15-13.45, Location: Leopoldstr. 13, H1 -1205

• Classes:
  • Thursday, 18-19:30, Location: Ludwigstr. 28 RG EG (CIP-POOL)
Slides and class assignments and datasets will be provided on the course webpage:

http://www.deryauysal.com ⇒ Teaching

or

http://www.oekonometrie2.econ.uni-muenchen.de ⇒ Teaching ⇒ winter-2016-2017 ⇒ advanced econometrics

Password:

Slides will be posted before the lectures.
Outline of the Course

- Large Sample Asymptotics
- GMM and (advanced) Instrumental Variable methods
- (Advanced) methods for panel data
- Simulation-based estimation
- Non-/ Semi-parametric estimation
Mainly:

- **Cameron A.C. and P.K Trivedi (2005)**, *Microeconometrics: Methods and Applications*, Cambridge University Press. [CT (2005)]

But also:

- Other references will be introduced if needed
The course grade is based on a written exam (120 minutes) on February 13, 2016 (might change)
Advanced Econometrics. This course builds on the material in ECON *761 and ECON *762. Topics may include: nonparametric estimation, robust estimation, asymptotic theory, econometric programming. No. Jeffrey S. Racine. Professor, Department of Economics | Professor, Graduate Program in Statistics, Department of Mathematics and Statistics | Senator William McMaster Chair in Econometrics | Fellow of Journal of Econometrics | Associate Editor, Econometric Reviews. Current Course Outlines.