Topics in Econometrics (A)

Academic Year: (2021 / 2022) **Review date: 09-06-2021**

Department assigned to the subject: Department of Economics

Coordinating teacher: DELGADO GONZALEZ, MIGUEL ANGEL

Type: Electives ECTS Credits : 4.0

Year : 2 Semester : 2

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Econometrics I, Econometrics II and Econometrics III

OBJECTIVES

This course covers advanced topics of econometric and statistical theory that are not studied by the sufficient depth in the previous courses, providing key tools for the development of research in econometric methodology. Its contents are decided in agreement to the current importance of the topics and they will cover themes on non- and semi-parametric inference and identification, stochastic processes, inference based on empirical processes, bootstrap methods in Econometrics and specification tests.

Link to document

DESCRIPTION OF CONTENTS: PROGRAMME

1. Inference on non-parametric models.
2. Inference on semiparametric models using smoothing.
3. Specification testing using grouped data: Chi-squared tests.
4. Omnibus specification testing: Empirical processes and smoothing.

LEARNING ACTIVITIES AND METHODOLOGY

Classes will be taught on each of the four topics. 3 sets of problems are to be delivered during the course. Each of the participants must apply the course contents in a final work that may be related to their own research interests. The content of the final work will be discussed with the professor of the subject during the tutorials, where the students will be oriented on the methodology to follow, relevant bibliography and available software.

ASSESSMENT SYSTEM

Continuous evaluation: 3 assignments

Final exam: take home exam.

% end-of-term-examination:	60
% of continuous assessment (assigments, laboratory, practicals...):	40

BASIC BIBLIOGRAPHY

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- Stone, C.J. ¿Adaptive Maximum-likelihood Estimation of a Location Parameter¿., Annals of Statistics 3, 267-284, 1975

ADDITIONAL BIBLIOGRAPHY

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