Universidad Carlos III de Madrid

SUBJECT: MICROECONOMETRICS		
MASTER DEGREE: ECONOMICS	ECTS:	QUARTER: SECOND

TIMETABLE FOR THE SUBJECT

DESCRIPTION OF EACH SESSION	DESCRIPTION OF EACH SESSION	DESCRIPTION OF EACH SESSION	DESCRIPTION OF EACH SESSION		DESCRIPTION OF EACH SESSION	DESCRIPTION OF EACH SESSION		
							HORAS PRESENCIALES	HORAS TRABAJO Semana Máximo 7 H
1	1	Generalized Method of Moments. Introduction	X			Read material	1,5	2,5
1	2	Generalized Method of Moments. Estimation	X			Read material	1,5	2,5
2	1	Generalized Method of Moments. Asynthotic properties of the estimators.	X			Read material	1,5	2,5
2	2	Generalized Method of Moments. estimation and asynthotic properties fo the estimators		X	Computer room	Exercises	1,5	2,5
3	1	Generalized Method of Moments. Specification tests and validity of the insturments.	X			Read material	1,5	2,5
3	2	Generalized Method of Moments. Specification tests and validity of the insturments.		X	Computer room	Exercises	1,5	2,5

4	1	Linear models for panel data. Static models and unobserved heterogeneity.	X			Read material	1,5	2,5
4	2	Linear models for panel data. Static models and unobserved heterogeneity.		X	Computer room	Exercises	1,5	2,5
5	1	Linear models for panel data. WG, BW and GLs estimators.	X			Read material	1,5	2,5
5	2	Linear models for panel data. WG, BW and GLs estimators.		X	Computer room	Exercises	1,5	2,5
6	1	Linear models for panel data. Dynamic models. GMM estimation.	X			Read material	1,5	2,5
6	2	Linear models for panel data. Dynamic models. GMM estimation.		X	Computer room	Exercises	1,5	2,5
7	1	Discrete choice models: MLP, probit, logit. Interpretation.	X			Read material	1,5	2,5
7	2	Discrete choice models: MLP, probit, logit: ML estimation		X	Computer room	Exercises	1,5	2,5
8	1	Multiple choice models. IIA assumption.	X			Read material	1,5	2,5

8	2	Multiple choice models. IIA assumption. Estimation		X	Computer room	Exercises	1,5	2,5
9	1	Ordered chocie models		X	Computer room	Exercises	1,5	2,5
9	2	Sample selection models. Truncated and tobit models	X			Read material	1,5	2,5
10	1	Sample selection models. Truncated and tobit models		X	Computer room	Exercises	1,5	2,5
10	2	Generalized sample selection models.	X			Read material	1,5	2,5
TOTAL HOURS							30	50