Universidad Carlos III de Madrid

COURSE: Econometrics II: Micro-econometrics			
DEGREE: Master in Development and Economic Growth		YEAR: 1	TERM: 2

WEEKLY SCHEDULE

week	session	DESCRIPTION	GROUP		Room	WEEKLY SCHEDULE FOR STUDENTS		
			MAGISTRAL	REDUCIDO		DESCRIPTION	# CLASS HOURS	# WORK HOURS
1	1	Topic 1: IV estimation	X			Two-stage least squares. Testing and endogenous variables.	2.0	H
1	2	Practice 1: IV estimation using Stata(I)		X	Computer classroom	Examples of IV estimation using Stata.	2.0	
2	3	Topic 2: Pool cross sections and Panel data	X			Chow test. Policy evaluation using differences-in-differences estimator.	2.0	H
2	4	Practice 2: Diff-in-diffs. Panel data in Stata		X	Computer classroom	Examples of Diff-in-diffs estiamtion using Stata.Panel data in Stata.	2.0	
3	5	Topic 3: Linear Models for Panel Data	X			Static models and control for unobserved heterogeneity. First differences, within-groups, between-groups and GLS estimators. Specification tests. Dynamic models	2.0	H
3	6	Practice 3: Panel data estimation		X	Computer classroom	Examples of panel data estiamtion using Stata	2.0	
4	7	Topic 4: ML Estimation				Maximum Likelihood Estimation	2.0	H
4	8	Midterm Exam		X	Computer classroom	Midterm Exam	2.0	
5	9	Topic 5: Binary Choice Models	X			Binary choice models for cross sectional data: linear probability models, probit and logit models. Interpretation. Maximum likelihood estimation	2.0	H
5	10	Practice 4: ML estimation		X	Computer classroom	Programming ML estimation in Stata	2.0	
6	11	Topic 6: Multiple choice models	X			Multinomial probit and multinomial logit. The assumption of independence of the irrelevant alternatives. Simulated method of moments estimation.	2.0	H
6	12	Practice 5: Probit estimation in Stata		X	Computer classroom	How to estimate the Probit model in Stata . Estimation of Marginal Effects .	2.0	
7	13	Sample Selection Models		X	Computer classroom	The Tobit model for corner solution responses. Censored and Truncated Regression models. Sample selection corrections.	2.0	
		SUBTOTAL						
		Tutorials						
		Evaluation						
TOTAL								