Advanced Econometrics III

Carsten Trenkler

Contact Details

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- Office Hours: by appointment

Lecture Times

- Lectures: Wednesday 10:15am-11:45am and Thursday 8:30am-10:00am, P044 (L7, 3-5)
- Tutorial: Thursday 10:15-11:45, P044 (L7, 3-5)
- Note: We may have to find a replacement date for at least one of the two sessions on May 18 which is a holiday.

Course Plan

1. Panel data analysis
   - Fixed- and random effects models, GMM/IV estimation, dynamic panel models
2. Time series analysis
   - Part 2.1: Introduction and Theoretical Foundations
   - Part 2.2: Linear Models
   - Part 2.3: Non-stationary unit root time series

Literature

- Part 1: Wooldridge (2010)
  - alternative reading: Cameron and Trivedi (2005)
- Part 2: Hansen (2022)
  - additional/alternative reading: Kilian and Lütkepohl (2017), Hamilton (1994), Hayashi (2000)

Grading

- Exam: 100pts
- 3 Assignments: up to 10 bonus points
  - sufficient attempt