

IWH-DPE/CGDE Programme
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FRONTIERS IN ECONOMETRICS

Aims and scope

This course treats relevant methods of graduate econometrics and the theory behind. It also covers a range of examples in which the methods are employed. There will be some "hands-on" computer exercises with Stata. Participants are asked to read selected papers and solve assignments between sections S1 and S2.

S1. September 20/21, 2012

Preliminaries
Univariate and Multivariate Models for Time Series Data
Instrumental Variable Regression

S2. October 8/9, 2012

Linear Panel Data Models
Models for Limited Dependent Variables
Free Slot (one out of three topics)

- Event history analysis
- Analysis of technical (or cost) efficiency
- Policy evaluation on the basis of DiD estimation, RDD, and matching algorithms

Grading and Material

Participants will be graded on the basis of assignments.

Required Readings

The advanced texts by *Greene* (2008), *Cameron/Trivedi* (2005), *Lütkepohl* (2005), *Lütkepohl/Krätzig* (2004), and *Hamilton* (1994) are recommended. Additional literature is given in class.

Venue

Halle Institute for Economic Research (IWH)
Kleine Maerkerstrasse 8
06108 Halle (Saale)
conference room (ground floor)

Registration

Please contact Annett Hartung, Phone: +49 345 7753 751, E-mail: annett.hartung@iw-halle.de, until **August 31, 2012**.

IWH Doctoral Programme
in Economics