

Syllabus/Wish List

This section will be updated as we progress through the term. Always check the latest version on the Dropbox folder for references that will be added.

- Part I
 - ① Recap
 - OLS estimation
 - Hypothesis testing
 - Violations of assumptions
 - ② Other estimation methods: GMM & MLE
 - ③ Causal inference
 - Experimental design
 - Instrumental variables
 - Difference-in-differences estimation
 - Regression discontinuity design
 - ④ Discrete choice models, limited dependent variables
- Part II
 - ① Time-series analysis
 - ② Panel data

Reading List (Part I)

- Main:
 - ▶ **[Mastering metrics]** Angrist, J. D., & Pischke, J. S. (2014). Mastering 'metrics: The path from cause to effect.
 - ▶ **[MHE]** Angrist, J. D., & Pischke, J. S. (2009). Mostly harmless econometrics: An empiricist's companion.
 - ▶ **[Wooldridge-1]** Wooldridge, J. M. (2012). Introductory econometrics: A modern approach. 5th Edition.
 - ▶ **[Wooldridge-2]** Wooldridge, J. M. (2010). Econometric analysis of cross section and panel data. 2nd Edition.
- Extra:
 - ▶ Greene, W. H. (2011). Econometric analysis. 7th Edition.