

Econometrics for Masters Students

4 - 5 October 2016

This short course provides a review of econometric methods taught in undergraduate econometrics courses as well as an introduction to STATA programming.

The course covers the concept of causal identification, the linear regression model, instrumental variables models, a review of matrix algebra, and an introduction to STATA programming. It covers the content of the LMU B.Sc. level courses “Empirische Ökonomie 1” and “Empirische Ökonomie 2” in somewhat condensed manner. Prospective students who have not been taught undergraduate econometrics at the level of Stock & Watson (2007) or Wooldridge (2008), or who wish a comprehensive repetition, **are strongly encouraged** to attend the course as these skills will be required during the Masters studies. Students with no or little experience in STATA programming are also encouraged to participate.

The course consists of one day of lecture and one day of STATA practice in the PC lab.

The course language is English. There is no final exam.

The course is based on this textbook:

- J.H. Stock & M.W. Watson (2007): Introduction to Econometrics. Pearson International, 2nd Edition.

Similar in contents:

- J. M. Wooldridge (2008): Introductory Econometrics: A Modern Approach. Thomson Southwestern, 4th Edition.