

Microeconometrics

- Syllabus -

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Overview : The course discusses the econometric models used in the analysis of cross-section and panel data. It covers linear and non-linear econometric models, as well as continuous and discrete dependent variables. The main models covered include instrumental variable estimators, linear panel data estimators, models for discrete dependant variables and sample-selection models.

Evaluation:

- Final exam

Textbook

Wooldridge, J. M. (2010). *Econometric analysis of cross section and panel data*. MIT press.

Syllabus

- I) Nonlinear econometric models
 - A) Maximum likelihood estimation and binary outcome models (Ch. 13/15)
 - B) Multinomial and ordered response models (Ch. 16)
 - C) Corner solutions and positive outcomes (Ch. 17/18)
 - D) Selection issues and truncated samples (Ch. 19)
- II) Panel data models
 - A) Linear models (Ch. 10/11)
 - B) Nonlinear models (Ch. 15-19)