

Econometric Methods for Empirical Economics

Course title - Intitulé du cours	Econometric Methods for Empirical Economics
Level / Semester - Niveau / semestre	M2 / S1
School - Composante	Ecole d'Economie de Toulouse
Teacher - Enseignant responsable	CHRISTIAN BONTEMPS
Other teacher(s) - Autre(s) enseignant(s)	
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Lecture Hours - Volume Horaire CM	15
TA Hours - Volume horaire TD	
TP Hours - Volume horaire TP	
Course Language - Langue du cours	Anglais
TA and/or TP Language - Langue des TD et/ou TP	

Teaching staff contacts - Coordonnées de l'équipe pédagogique :

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Office Hours: TBA

Preferred means of interaction: by email / prior appointment.

Course's Objectives - Objectifs du cours :

In this course you will study identification and estimation in various models of latent dependent variables.

The course starts from the analysis of econometric models for dependent variables whose support is restricted in some important way, e.g., Linear Probability Model, Probit Model, Logit Model, Multinomial Logit Model, Conditional Logit Model, Ordered Probit Model, Tobit Model. It then moves to consider the problem of sample selection and related econometric models, e.g., Type II Tobit Model. Simulation methods are introduced in the last part. A short review of IV techniques and MLE is proposed in the first week.

Prerequisites - Pré requis :

M1 Intermediate Econometrics course, or equivalent.

Students must be comfortable with:

- matrix algebra
- introductory statistics that includes hypothesis testing
- estimators like OLS, MLE, IV

Grading system - Modalités d'évaluation :

The final exam consists in an empirical project proposed by the professor done by groups of 2 maximum, with an oral defense.

Bibliography/references - Bibliographie/références :

A total understanding of the material in the slides is sufficient to pass the exam.

Below some books have been listed that may offer additional help:

1. Cameron, A.C. and P.K. Trivedi (2005): Microeconometrics - Methods and Applications, Cambridge University Press, chapters 15-16.
2. Wooldridge, J.M. (2002): Econometric Analysis of Cross Section and Panel Data, MIT Press, chapters 15-17.