

# Intermediate Econometrics

## Future studies

YI Junjian

Peking University

June 3, 2022

# Guidance for advanced textbooks

## 1. Cross-section and panel data analysis

- ▶ Takeshi A, AMEMIYA T A.(1985) Advanced econometrics[M]. Harvard university press.
- ▶ Greene, W. H. (2003). Econometric analysis. Pearson Education India.
- ▶ Cameron A C, Trivedi P K. (2005) Microeconometrics: methods and applications[M]. Cambridge university press.
- ▶ Angrist, J. D., Pischke, J. S. (2008). Mostly harmless econometrics. In Mostly Harmless Econometrics. Princeton university press.
- ▶ Hayashi, F. (2011). Econometrics. Princeton University Press.

## 2. Time series

- ▶ Enders W. (2008). Applied econometric time series[M]. John Wiley Sons.
- ▶ Hamilton, J. D. (2020). Time series analysis. Princeton university press.

# Guidance for data source

## 1. Household survey data

- ▶ CFPS: <https://www.issp.pku.edu.cn/cfps/>
- ▶ CHARLS: <https://charls.pku.edu.cn/>
- ▶ CHFS: <https://chfs.swufe.edu.cn/>

## 2. Administrative data

- ▶ Reimbursement data, patent data, import and export data, Business Enterprise Management Data

## 3. Data collected from Internet

- ▶ Wechat, Alibaba, wristband

## 4. Data collected from experiments

# Guidance for Journals

## 1. International journals

- ▶ Top 5: AER, QJE, JPE, RES, Econometrica
- ▶ Field top: JDE, JHR, JHE...
- ▶ List from IDEAS: <https://ideas.repec.org/top/>

## 2. Chinese journals

- ▶ 经济学（季刊）、经济研究、管理世界、中国社会科学