Introductory Graduate Econometrics

Francis J. DiTraglia

University of Oxford

Abstract

These are lecture notes to accompany my lectures as part of the first-year MPhil course in econometrics at Oxford. For more details, see the course website: economictricks.com. If you spot any typos, send me a Github pull request or an email: francis.ditraglia@economics.ox.ac.uk.

Contents

Chapter 1

Maximum Likelihood

Chapter 2

Models for Count Data

Chapter 3

Binary Outcome Models

Chapter 4

Random Utility Models

Chapter 5

Sample Selection Models