

Micro-Econometrics

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Micro-Econometrics

In microeconomic models, the variables of interest often feature restricted distributions—for instance with discontinuous support—, which necessitates specific models. Typical examples are discrete-choice models (binary, multinomial, ordered outcomes), sample selection models (censored or truncated outcomes), and count-data models (integer outcomes). The course describes the estimation and interpretation of these models. It also shows how the discrete-choice models can emerge from (structural) random-utility frameworks.

This course has been developed by Jean-Paul Renne. It is illustrated by R codes using various packages that can be obtained from CRAN. This AEC package is available on GitHub. To install it, one needs to employ the `devtools` library:

```
install.packages("devtools") # in case this library has not been loaded yet
library(devtools)
install_github("jrenne/AEC")
library(AEC)
```

Useful (R) links:

- Download R:
 - R software: <https://cran.r-project.org> (the basic R software)
 - RStudio: <https://www.rstudio.com> (a convenient R editor)
- Tutorials:

- Rstudio: <https://dss.princeton.edu/training/RStudio101.pdf> (by Oscar Torres-Reyna)
- R: https://cran.r-project.org/doc/contrib/Paradis-rdebuts_en.pdf (by Emmanuel Paradis)
- My own tutorial: https://jrenne.shinyapps.io/Rtuto_publiShiny/

Chapter 1

Introduction

This is the first real chapter.

Chapter 2

Diving In

Now let's talk details.

Chapter 3

Technical Details

Now I'll teach you some crazy math, but I need to work it out first...