ECO5046F: Advanced Econometrics

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COURSE STRUCTURE
Lectures: Mondays, 14.00-15.45; Wednesdays 9.00-1045, ECO LT
Labs sessions: 9.00-10.45, Economics Teaching Lab
Tutorial workshops: Thursdays, 11.00-12.45, Classrooms 1A and 1B

TOPICS
Linear Model (lectures 1-10); Generalised Linear Model (lectures 11-14); Instrumental Variables and GMM estimation (lectures 15-18) ; Systems Estimation (lectures 19-22)

COURSE REQUIREMENTS
- Test 1(20%)
- Test 2 (20%)
- Final exam (60%)

TEXTBOOKS
A textbook is not required. My lecture slides will generally be sufficient. Below is a list of useful textbooks according to scope and difficulty.

* **Most popular and level at which course is pitched**

[1] William H. Greene. *Econometric Analysis*. Prentice Hall, New York: NY, 7 edition, 2012.

* **More advanced**

[2] Colin A. Cameron and Pravin A. Trivedi. *Microeconometrics: Methods and Applications*. Cambridge University Press, New York: NY, 2005.

[3] Jeffrey M. Wooldridge. *Econometric Analysis of Cross Section and Panel Data*. MIT Press, Cambridge, Massachusetts (chapters 15, 16), 2002.

[4] Ron Mittelhammer, George G Judge, and Douglas J Miller. *Econometric foundations*. Cambridge University Press, 2000.

* **Good on causal frameworks**

[5] Joshua D Angrist and Jörn-Steffen Pischke. *Mostly harmless econometrics: An empiricist's companion*. Princeton university press, 2009.

[6] Judea Pearl. *Causality: models, reasoning and inference*. Cambridge university press, 2009.

* **Good undergraduate level**

[7] R Carter Hill, William E Griffiths, and Guay C Lim. *Principles of econometrics*. John Wiley & Sons, 2018.

[8] Jeffrey M Wooldridge. *Introductory Econometrics: A Modern Approach*. Cengage learning, 6 edition, 2016.