

## Schedule Advanced econometrics 2019

All lectures are located to the Växjö campus, Linnaeus University.

18/2, 13.00-16.00. Lecture 1. Introduction. Linear algebra. Stochastic limit theory. Location: K2065V.

Lecturer: TH

19/2, 08.00-11.00. Lecture 2. Econometrics. The linear regression model. The least square estimator. Location: M2093V. Lecturer: TH

19/2, 12.00-15.00. Lecture 3. Inference and prediction. Location: B1009V. Lecturer: TH.

26/2, 13.00-16.00. Lecture 4. Functional form and structural change. Specification analysis and model selection. Location: K2065V. Lecturer: PK.

27/2, 08.00-11.00. Lecture 5. The generalized regression model and heteroscedasticity. . Location: K2065V. Lecturer: TH.

27/2-18, 12.00-15.00. Location: K2089V. Lecture 6. Systems of regression equations. Lecturer: TH

25/3, 13.00-16.00. Lecture 7. Models for panel data. Location: N1030V. Lecturer: AS

26/3, 08.00-11.00. Lecture 8. Nonlinear, semiparametric and nonparametric regression models. Location: M2093V. Lecturer: PK

26/3-18, 12.00-15.00. Lecture 9. Instrumental variable estimation. Location: K3207V. Lecturer: PK

10/4, 13.00-16.00. Lecture 10. Bayesian estimation and inference. Simulation-based estimation and inference and random parameter models. Location: H1314V. Lecturer: tba

11/4, 08.00-11.00. Lecture 11. Estimation frameworks in econometrics. Minimum distance estimation and GMM. Maximum likelihood estimation. Location: K2065V. Lecturer: PK

11/4, 12.00-15.00. Lecture 12. Serial correlation. Location: K2057V. Lecturer: AS

7/5-18, 09.00-12.00. Lecture 13. Nonstationary data. Location: K2057V. Lecturer: AS

7/5-18, 13.00-16.00. Lecture 14. Discrete choice and event counts. Location: K3207V. Lecturer: HL

8/5, 13.00-16.00. Lecture 15. Limited dependent variables-truncation, censoring, and sample selection. Location: K2048V. Lecturer: HL

**Literature:** Econometric analysis: 7<sup>th</sup> Edition (6<sup>th</sup> or 8<sup>th</sup> Edition also works). W. H. Greene. Pearson Int. Ed.

**Exam:** there will be a number (about 3-5) of home assignments to be handed in within a fair but sharp deadline.

**Course coordinator:** Thomas Holgersson

### **Lecturers**

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