- Faculté des sciences économiques
- www.unine.ch/seco

Empirical methods for economists (5ER1022)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Bachelor en sciences économiques, orientation comptabilité/finance	**Cours: 4 ph**	**écrit: 2 h**	6
Bachelor en sciences économiques, orientation économie politique	**Cours: 4 ph**	**écrit: 2 h**	6
Bachelor en sciences économiques, orientation management	**Cours: 4 ph**	**écrit: 2 h**	6
Bachelor en sciences économiques, orientation ressources humaines	**Cours: 4 ph**	**écrit: 2 h**	6
Bachelor en sciences économiques, orientation systèmes d'information	**Cours: 4 ph**	**écrit: 2 h**	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Printemps

Equipe enseignante:

Benjamin Volland
Assistant post-doctorant
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2000 Neuchâtel

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Fax : +41 32 718 14 01

homepage http://www.unine.ch/irene

Objectifs:

Important Note: The language of instruction of this course will be English!
The objective of this course is to learn how to apply basic techniques of econometrics in order to approach empirical research questions.
Each theory session combines recapitulating an important theoretical econometric model with discussing a published article where this technique has been applied. Sessions are therefore highly interactive and depend heavily on students' active participation. This includes, but is not limited to, reading the assigned articles in advance and contributing during the discussion. Articles are selected primarily based on the econometric technique they apply.
Seminar sessions (called "laboratory sessions" or simply "lab sessions") will complement the theory sessions. Lab sessions will take place in one of the University's computer pools. During these sessions students will learn how to apply econometric techniques to real data using the software package Stata.

Contenu:

The main econometric techniques that will be discussed cover (among others):
- Ordinary Least Squares Regression (OLS)
- Basics of Panel Analysis
- Discrete Choice Models
- ...¦

Forme de l'évaluation:

The students'achievements will be graded according to the following scheme:
- Active participation and completion of exercise series (20%)
- Final written exam (duration: 2h) during the exam session at the end of the semester (80%)

For the re-take exam, the results obtained from the exercise series are not taken into account:
- Final written exam during the exam session (duration: 2h) (100%)

Neither documents nor connected devices are permitted during the exams. Non programmable calculator is authorized.
In case of violation of these rules, the students are in situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

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Documentation:

Econometrics:
- Cameron, A. Colin and Trivedi, Pravin K. (2005): Microeconometrics: Methods and Applications, 1st edition, Cambridge University Press.
- Kennedy, Peter (2008): A Guide to Econometrics, 6th edition, Wiley-Blackwell.
- Stock, James H. and Watson, Mark M. (2012): Introduction to Econometrics, 3rd edition, Pearson.
Stata:
- Cameron, A. Colin and Trivedi, Pravin K. (2009): Microeconometrics using Stata, 1st edition, Stata Press.
- Kohler, Ulrich and Kreuter, Frauke (2005): Data Analysis using Stata, 1st edition, Stata Press.
- Long, J. Scott and Freese, Jeremy (2006): Regression Models for Categorical Dependent Variables using Stata, 1st edition, Stata Press.

Additional online resources:
- Chen, Xiao; Ender, Philip B.; Mitchell, Michael and Wells, Christine: Regression with Stata, Stata Web Books, Institute for Digital Research and Education, University of California - Los Angeles, http://www.ats.ucla.edu/stat/stata/webbooks/reg/
- Institute for Digital Research and Education: Resources to help you learn and use Stata, University of California - Los Angeles, http://www.ats.ucla.edu/stat/stata/
- Resources for learning Stata: http://www.stata.com/links/resources-for-learning-stata/ (note: all user-written resources are commonly free of charge)
- The Stata Journal archives: http://www.stata-journal.com/archives/