

- Faculté des sciences économiques
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Applied Econometrics (5ER2020)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en sciences économiques, orientation politique économique	Cours: 2 ph TP: 2 ph	cont. continu	6
Master en statistique	Cours: 2 ph TP: 2 ph	cont. continu	6

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

Période d'enseignement:

- Semestre Printemps

Equipe enseignante:

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Objectifs:

The objective of this course is to introduce students to the use of econometric methods in analysing economic issues. Students will learn how to reduce theoretical models and conjectures into empirical models and how to use data to make quantitative assessments about economic relations. The lectures aim at training students for a sound and scientific usage of statistical tools. The course includes lab sessions that provide a hands-on training with real-world applications and state-of-the-art techniques. Students will have the opportunity of conducting an individual project and to initiate their own research in related topics.

Contenu:

- Classical Linear Regression
- Statistical inference and errors
- Heteroscedasticity
- Panel data models
- Time series models
- Instrumental variables
- Binary choice models

Forme de l'évaluation:

Continuous evaluation based on individual projects (50%), problem sets (20%) and a final 2-hour written exam during the last lecture of the semester (30%).
Retake: 2-hour written exam.

Documentation:

- Main textbook:
- Introductory Econometrics: A Modern Approach. 4th Edition. J. Wooldridge, 2010.
- Further references:
- Econometric Analysis. 7th Edition. W.H. Greene, 2011.
- Using Econometrics: A Practical Guide. 6th Edition. A.H. Studenmund, 2011.
- Econometrics: A Modern Introduction. M.P. Murray, 2005.

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- Microeconometrics Using Stata, A.C. Cameron and P.K. Trivedi, 2010.

Pré-requis:

None. N.B. Students who take this course as an elective have to make sure they possess the required minimal knowledge in economics and quantitative methods. No distinction will be made between MScECON students and others in terms of evaluation criteria.

Forme de l'enseignement:

2 hours lecture and 2 hours exercise session per week.

During exercise sessions, students apply the econometric methods to real data. In the process they learn how to use one or two specialized software programs.