

Econometrics – Advanced Methods

Lectures always on Thursday, Ludwig 28RG, R026

Class always on Tuesday, Ludwig 28RG, CIP-Pool III

L1, 10.1.19	<ul style="list-style-type: none">• Main Concepts in Econometric Analysis/Asymptotic Theory• Asymptotic Theory for OLS; Omitted Variables; FWL
C1, 15.1.19	<ul style="list-style-type: none">• Introduction to Mata• OLS in Stata and Mata• FWL• Illustration of Convergence in Probability and in Distribution
L2, 17.1.	<ul style="list-style-type: none">• Asymptotic Theory for 2SLS; Regression Imputation• Many and/or weak Instruments: Nagar bias; Chao/Swanson
C2, 22.1.	<ul style="list-style-type: none">• Monte Carlo simulation• 2SLS in Stata and Mata• Illustration of Chao and Swanson (in Mata)
L3, 24.1.	<ul style="list-style-type: none">• Many Invalid Instruments: Kolesár <i>et al.</i>, JBES 2015• Hypothesis Tests and Generalized Methods of Moments (GMM)
C3, 29.1.	<ul style="list-style-type: none">• Replication of Kolesár <i>et al.</i>, JBES 2015• GMM in Stata and Mata
L4, 31.1.	<ul style="list-style-type: none">• MLE and Limited Dependent Variables• Regression Shrinkage Methods I: Introduction and Ridge
C4, 05.2.	<ul style="list-style-type: none">• Probit and Ordered Probit in Stata and Mata• Ridge Regression in Stata and Mata
L5, 07.2.	<ul style="list-style-type: none">• Regression Shrinkage Methods II: Lasso 1
C5, 12.2.	NO CLASS
L6, 14.2.	<ul style="list-style-type: none">• Regression Shrinkage Methods III: Lasso 2
C6, 19.2.	<ul style="list-style-type: none">• Lasso in Stata