Econometrics – Advanced Methods

Lectures always on Thursday, Ludwig 28RG, R026
Class always on Tuesday, Ludwig 28RG, CIP-Pool III

L1, 10.1.19	• Main Concepts in Econometric Analysis/Asymptotic Theory • Asymptotic Theory for OLS; Omitted Variables; FWL
C1, 15.1.19	• Introduction to Mata • OLS in Stata and Mata • FWL
L2, 17.1.	• Asymptotic Theory for 2SLS
C2, 22.1.	• Illustration of Convergence in Probability and in Distribution • Monte Carlo simulation • 2SLS in Stata and Mata
L3, 24.1.	• Many and/or weak Instruments: Nagar bias; Chao/Swanson • Bias-adjusted 2SLS and Liml
C3, 29.1.	• Illustration of Chao and Swanson (in Mata) • Many Invalid Instruments: Kolesár *et al.,* JBES 2015: Discussion and Replication
L4, 31.1.	• Hypothesis Tests, Generalized Methods of Moments (GMM) and Continuous Updating Estimator (CUE) • Regression Shrinkage Methods I: Introduction and Ridge
C4, 05.2.	• GMM in Stata and Mata • Ridge Regression in Stata and Mata
L5, 07.2.	• Regression Shrinkage Methods II: Lasso 1
C5, 12.2.	NO CLASS
L6, 14.2.	• Regression Shrinkage Methods III: Lasso 2
C6, 19.2.	• Lasso in Stata