

Microeconometrics

Lecturer: Maria Luisa Mancusi (15 hours lectures)

Class teacher: Koray (6 hours tutorials)

Topics:

a. Limited dependent variable models

1. Binary and ordered choice models
2. Multinomial models
3. Censored and truncated regression models

b. Panel data models

1. Static models for continuous variables
2. Dynamic models

References:

M. Verbeek, A guide to modern econometrics, 4th edition, chapters 7 and 10. Relevant papers from the literature will be indicated during the course