

Microeconometrics

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Office hours: online or in room B304, on email request

Course prerequisites: Intermediate courses in econometrics, probability, and statistics

Course page:

<http://www.ekonometria.wne.uw.edu.pl/index.php?n=Main.Microeconometrics>

Problem sessions: obligatory, every two weeks

Assessment criteria

- Written exam, final grade is 60% exam and 40% problem sessions (empirical paper)
- Exam is closed book exam

Required readings:

- Wooldrige, Jeffrey M, Econometric analysis of cross section and panel data, The MIT Press, Cambridge 2002

Suggested readings:

- William Greene, Econometric Analysis, Prentice Hall 2003
- Maddala, Limited Dependent and Qualitative Variables in Econometrics,

Topics covered

- Partial effects
- Ordinary least squares and instrumental variable estimation
- Unobserved effects and panel analysis
- Count data models
- Discrete dependent variable
- Nonrandom sample selection, attrition and stratified samples
- Policy response analysis