

AR 23.09.06

ECON 4135 Applied Statistics and econometric

Text book: Stock and Watson 1. ed. (2003) (SW03) or (equivalently) Stock and Watson 2. ed. (2007) (SW07).

Syllabus: SW03: 4-11 or SW07: 4-13

Note that Time series is out of the syllabus

Prelimiaries: SW03: 1-3 / SW07: 1-3

Program, to be updated

Week	Lectures (Mondays)	Seminar	STATA
34	Introduction, Initial test		
35	Review preliminaries SW03: 2-3 SW07: 2-3		
36	Linear regression (1 regressor) SW03: 4.1-3 SW07: 4	SW03: 1 2.2,3,6,8,10,3.2,3	
37	Linear regression (1 regressor) SW03: 4.4-10. SW07: 5 <i>Written paper I out 13/9</i>		
38	Linear regression (multiple regressors) SW03: 5.1-5. SW07: 6	Seminar exercise for week 38	STATA course
39	Linear regression (multiple regressors) SW03: 5.6-13 SW07: 7 <i>Written paper I in 27/9</i>		STATA course
40	<i>Written paper II out 4/10</i>		
41	Non-linear regression SW03: 6 SW07: 8	Answers to <i>Written paper I</i>	STATA course
42	Validity SW03: 7 SW07: 9 <i>Written paper II in 18/10</i>	Seminar exercise for week 42	
43	Binary regression SW03: 9 SW07: 11 <i>Written paper III out 23/10</i>		
44	Panel data SW03: 8 SW08: 10 <i>Written paper III in 3/11</i>	Answers to <i>Written paper II</i>	
45	Instrumental variables SW03: 10 SW07: 12	Answers to <i>Written paper III</i>	
46	Quasi experiments SW03: 11 SW07: 13		

47	Open		