Announcement “Microeconometrics”  
12 ECTS, Master, PhD  
Ludwig-Maximilians-Universität München  
SoSe 2020

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Description
This course aims to familiarize students with the standard microeconometric methods to analyze individual level micro data. The methods will be discussed in a methodological framework as well as in an applied framework. Learning basics in Stata will be also a crucial part. The students are expected to work on the problem sets for the PC class which will involve both Stata examples and mathematical derivations.

Structure
There will be two lectures (2x2 hours, 4 SWS) and one class room session (2 hours, 2SWS) per week.

Tentative Outline
- Maximum Likelihood Estimation
- Quantal Response Models
- Limited Dependent Variables
- Count Data Models
- Sample Selection
- Fundamentals of Causal Inference
- Machine Learning and Causality

Prerequisites
“Econometrics” or an equivalent Master level introductory course in econometrics.

Grading
The course grade is based on a written exam (120 minutes). For PhD students different grading rules apply.

Literature
This is a restricted list of various interesting and useful books that will be touched during the course. You need to consult them occasionally.

- Cameron A.C. and P.K Trivedi (2005), Microeconometrics Methods and Applications, Cambridge University Press.
- Cameron A.C. and P.K Trivedi (2010), Microeconometrics Using Stata, Stata Press.
- Other texts and support material will be introduced as needed.