

ECONOMETRICS I

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AIM

The aim of this course is to give an overall review of the main issues in the linear model and an introduction to logit and probit models.

MAIN REFERENCES

Greene, *Econometric Analysis*¹, cap. 6, 7, 9, 11, 12, 13, 19.

Wooldridge, *Econometric Analysis of Cross Section and Panel Data*, MIT Press.

OUTLINE

A. Linear Model with exogeneity assumption. ML, OLS, GLS and FGLS estimators, asymptotic properties, tests of linear and non-linear restrictions;

B. Linear Model without exogeneity assumption. IV estimator, asymptotic properties, tests of linear and non-linear restrictions;

C. Logit and probit models. ML estimators, asymptotic properties, tests of linear and non-linear restrictions.

¹IV edition.