Microeconometrics

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Topics:

a. Models for limited dependent variables

1.   Binary choice models
2.   Multi-response models: ordered and multinomial models
3.   Count data models
4.   Censoring, truncation and sample selection

b. Introduction to panel data models

1.   Static linear models
2.   Dynamic linear models

References:

M. Verbeek, *A guide to modern econometrics*, chapters 7 and 10.
Further readings on specific topics will be suggested during the lectures