Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
ECON322	Econometrics II	6	0	0	3	3	6

Prerequisites	ECON305
Admission Requirements	ECON305

Language of Instruction	English
Course Type	Compulsory
Course Level	Bachelor Degree
Objective	To become familiar with the basic techniques commonly used in applied microeconometrics and to learn how to apply econometric tools to test economic theories and quantitatively identify factors related to economic policies. The course will focus primarily on using microeconometric methods to analyze individual-level data (microdata) and conduct empirical analyses related to specific policy questions.
Content	Multiple linear regression Nonlinear regression (logistic regression, probit regression, multinomial logistic regression, ordinary logistic regression) Panel data Fixed-effects model Random-effects model Diff-in-diff regression
References	Wooldridge, J., Introductory Econometrics: A Modern Approach (main reference book) Angrist, J., and J-S. Piscke. Mostly Harmless Econometrics: An Empiricist's Companion, Princeton University Press Stock, J. H. and M. M. Watson. Introduction to Econometrics, 2007 (latest edition: 2012).

Theory Topics

Week	Weekly Contents
1	Introduction to Multiple Linear Regression
2	Omitted Variable Bias
3	Fundamentals of Mathematical Statistics
4	Incorporating Qualitative Information into Regression Analysis
5	Linear Probability Model
6	Logistic and Probit Regressions
7	Midterm Exam
8	Multinomial Logistic Regression
9	Panel Data Methods: First differencing
10	Panel Data Methods: Fixed Effects
11	Random Effects Model
12	Difference in Differences Methodology
13	Instrumental Variables
14	Revision