ECONOMETRICS 1 cod 40270
BOCCONI UNIVERSITY
COURSE SYLLABUS
PROF N. LIMODIO – TA I. Kim Taveras
A.Y. 2024-25

- Classical Linear Regression Model
- Topics include: Gauss Markov Assumptions, Estimations procedures, Goodnes of Fit, Frisch-Waugh-Lovell Theorem, Finite Statistical Properties of the OLS Estimator, Asymptotic Statistical Properties of the OLS Estimator
- Hypothesis Testing
- Topics include: Concepts and Optimality, Exact Sample Hypothesis Testing, Asymptotic Hypothesis Testing, Asymptotic Hypothesis Testing MLE Estimator; Trinity of Classical Testing
- Generalized Linear Regression Model
- Instrumental Variables
- Reduced-form and two stage least squares
- GMM
- Discrete Choice Models
- Program Evaluation
- Identification
- Recent Advances in Empirical Methods