

# Topics in Microeconometrics

Lecturer: Dr. M. J. Weeks

These lecture represents the first part of a two course sequence designed to introduce participants to a number of estimators and concepts that represent central aspects of microeconometrics.

As a guide to the level of the course, we will use Introductory Econometrics: A Modern Approach by J. Wooldridge as a point of departure.

## Part 1: Linear Models

Topics covered include the linear regression model, programme evaluation and treatment effects, instrumental variables, static and dynamic panel Data models, and Generalised Method of Moments.

Each session will be accompanied by a STATA practical which will utilise one or more applications to demonstrate the theory. Course notes will be provided. The set of notes that will be distributed are extensive. Not all slides will be covered since some of the material is designed for more general reference purposes.

In a follow-on course we turn our attention to nonlinear models.

## Part 2: Nonlinear Models

Topics covered include Random Utility Models, Binary and Multinomial Choice, Willingness-To-Pay Models, Dynamic Binary Choice Models and Count Data Models. Participants that attend this course will benefit from having already taken the course on linear models. However, the structure of the lectures is such that this the course may also be taken as a stand-alone module.