

## ECONOMETRICS 3

**Niveau :** M2

**Cursus :** *Master Political Engineering*

**Semestre :** 1

**Volume horaire :** 18 heures de cours (CM)

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**Objectifs du cours :** This course provides a theoretical and empirical overview of econometric techniques that may be used when dealing with panel data. At the end of the course, students should be able to apply the suitable methods depending on the context, should know their main properties, and should know how to interpret the results.

### Plan de cours :

Chapter 1: Introduction to Panel Data

Chapter 2: Pooled OLS, Random Effects, and Fixed Effects Models

Chapter 3: Dynamic Panel Data

### Modalités d'évaluation :

A project assignment (undertaken in groups of 2 or 3 students) will constitute 50% of the grade. This will involve working on a data set. Also, there will be a final exam (50%).

### Bibliographie / références :

Hsiao, C. (2014) Analysis of Panel Data. Cambridge University Press.

Wooldridge, J. M. (2010). Econometric Analysis of Cross Section and Panel Data. MIT Press.