

IWH-DPE/CGDE Programme  
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## FRONTIERS IN ECONOMETRICS

### Aims and scope

This course treats relevant methods of graduate econometrics and the theory behind. It also covers a range of examples in which the methods are employed. There will be some "hands-on" computer exercises with Stata. Participants are asked to read selected papers and solve assignments between sections S1 and S2.

### S1. September 20/21, 2012

Preliminaries  
Univariate and Multivariate Models for Time Series Data  
Instrumental Variable Regression

### S2. October 8/9, 2012

Linear Panel Data Models  
Models for Limited Dependent Variables  
Free Slot (one out of three topics)

- Event history analysis
- Analysis of technical (or cost) efficiency
- Policy evaluation on the basis of DiD estimation, RDD, and matching algorithms

### Grading and Material

Participants will be graded on the basis of assignments.

### Required Readings

The advanced texts by *Greene (2008)*, *Cameron/Trivedi (2005)*, *Lütkepohl (2005)*, *Lütkepohl/Krätzig (2004)*, and *Hamilton (1994)* are recommended. Additional literature is given in class.

### Venue

Halle Institute for Economic Research (IWH)  
Kleine Maerkerstrasse 8  
06108 Halle (Saale)  
conference room (ground floor)

### Registration

Please contact Annett Hartung, Phone: +49 345 7753 751, E-mail: [annett.hartung@iw-halle.de](mailto:annett.hartung@iw-halle.de), until **August 31, 2012**.

IWH Doctoral Programme  
in Economics