COURSE DETAIL

ADVANCED ECONOMETRICS
Country France
Host Institution Institut d'Etudes Politiques (Sciences Po)
Program(s) Sciences Po Paris
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 150
UCEAP Course Suffix
UCEAP Official Title ADVANCED ECONOMETRICS
UCEAP Transcript Title ADV ECONOMETRICS
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This course covers a method to establish causal relationships in non-experimental data, called “Instrumental Variables”. The course covers panel data, that is, data which tracks individuals over time. It also covers situations when outcome data is discrete in nature, such as “subject I chose option A (and not B)”. A range of simple machine learning methods are discussed which are helpful for classification and prediction tasks. Crucially, the course has a maximum focus on hands-on practice, minimal importance to the derivation of formal results.

Language(s) of Instruction
English

Host Institution Course Number
BMET 25A09

Host Institution Course Title
ADVANCED ECONOMETRICS

Host Institution Course Details
https://syllabus.sciencespo.fr/fr/index.html

Host Institution Campus

Host Institution Faculty

Host Institution Degree
Workshop

Host Institution Department
Methodology

Course Last Reviewed
2021-2022

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