

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

[Print](#)