Advanced Panel Data Econometrics

Course instructor:
Arturas Juodis (University of Amsterdam)

Timetable: March 27-30, 2023 (in person) (9am to 4pm)

Room: March 27: 2566 (building 0505) and March 28-30: Z534/Z536 (building 0505)

Prerequisites: Ideally, Econometrics I and II (TUM) or equivalently solid introductory courses in econometrics. Preferably some basic knowledge of R and Stata. Participants should bring their own laptop with R (and Stata). The target audience are PhD students.

Grading: Successful participation; takehome assignment (6 ECTS)

Registration: Until March 20, 2023, via email to farbmacher@tum.de

Course description:
The course covers basic and advanced panel data estimation methods and related topics like difference-in-difference or synthetic control methods.

In particular, the course will cover the following topics:

- Static Panel Data Methods (FE vs RE, Inference, Time Effects)
- Dynamic Panel Data Methods (GMM Estimation, Nickell Bias, Bias-Correction)
- Large-T Panels
- Difference-in-Difference and Synthetic Control Methods

Recommended journal articles: Will be announced in the course.

Timetable:

	Monday	Tuesday	Wednesday	Thursday
9-12	Lecture	Lecture	Lecture	Lecture
12-13		**Lunch break**		
13-15	Lecture	Lecture	Lecture	Lecture
15-16	PC class	PC class	PC class	PC class