

## SYLLABUS

<b>Intitulé du cours</b>	Applied Econometrics
<b>Numéro de l'UE</b>	
<b>Volume horaire (en heures maquettes)</b>	15h
<b>Année d'étude et Semestre</b>	Master 1 – Premier semestre
<b>Objectifs et compétences développées</b>	The aim of this course is to understand why economists should care about data and econometrics. Then, the course provides the minimal econometric skills required to use the OLS model in a meaningful way.
<b>Contenu et moyens pédagogiques</b>	<p>The class will discuss the following topics:</p> <ul style="list-style-type: none"> <li>• Why do we need data and econometrics?</li> <li>• What are data? What are the different types? Where to find data?</li> <li>• Conditional expectation; why should we care?</li> <li>• The simple (i.e. bivariate) linear regression model. How to build an estimator?</li> <li>• How do we read an estimator?</li> <li>• How to know the quality of an estimator?</li> <li>• What does inference mean? (some basic intuitions)</li> <li>• Multiple Regression Analysis (estimation and inference).</li> </ul>
<b>Pré-requis</b>	<ul style="list-style-type: none"> <li>• Basic statistics.</li> <li>• Basic probability.</li> </ul>
<b>Modalités d'évaluation</b>	
<b>Références bibliographiques</b>	<p>We provide the slides of the class. The following references might also be useful to students.</p> <ul style="list-style-type: none"> <li>• Jeffrey Wooldridge, <i>Introductory Econometrics: A Modern Approach</i>, South-Western College Publishing.</li> <li>• Joshua Angrist, Jorn Steffen Pischke, <i>Mostly Harmless Econometrics – An Empiricist's Companion</i>, Princeton University Press</li> </ul>
<b>Mots Clefs</b>	Econometrics ; linear regressions ; data.