ECONOMIC POLICIES FOR THE GLOBAL TRANSITION

SYLLABUS

Name of the course:	Advanced econometrics
Teacher:	Hugo Harari-Kermadec
University / organisation:	ENS Paris-Saclay
Language of teaching:	English
ECTS:	6 ECTS
Semester (S1, S2, S3 or S4):	☐ S1 ☐ S2 ☑ S3 ☐ S4
Teaching method(s):	☑ Lecture courses ☐ Flipped classroom Other: Mix of lectures and practical exercices on software
Type(s) of evaluation:	☐ Sitting exam ☑ Written report ☑ Oral defence ☐ Group project Other / comments:
Expected deadline(s) for the evaluation(s):	Grading and evaluation will be based on individual reproductions of an article featuring one or several methods covered in class and on a subsequent oral defence. It will be organised at the beginning of the 4th Semester.
Expected date of final results:	A few days after oral defence.
Summary of the content:	The goal of this course is to familiarize students with the heterodox econometrics technics: from a theoretical (mathematical) perspective; from an empirical point of view; but also in a more reflexive movement, as ideologically oriented tools. Students are evaluated on the replication of a research paper, under the supervision of the professor. These practices in context are useful to understand the "how to" of econometrics, but also the presuppositions of the methodology. Nevertheless some theoretical lectures will be given on the more advance and original methodologies as well as on statistics sociology. The scope of the course includes linear models, panel data, time series and sequence analyses. We'll use R for computation.
Indicative list of lectures:	Sociology of statistics; presentation of the research paper to be replicated; reminders on linear models; panel models; PGMM; sequence analyses; time series.
Short bibliography:	Introduction to econometrics with R, available at https://www.econometrics-with-r.org/ Agresti & Finlay (2009). Statistical methods for the social sciences.

	Fox & Weisberg (2011). An R companion to applied regression. Fox, J. (2015). Applied regression analysis and generalized linear models. Bernhard Pfaff (2008). Analysis of Integrated and Cointegrated Time Series with R.