

## SYLLABUS

<b>Name of the course:</b>	Basic Econometrics			
<b>Teachers:</b>	Sahil Chopra (Université Sorbonne Paris Nord) and Riyad Manseri (Centre d'études de l'emploi et du travail)			
<b>Language of teaching:</b>	English			
<b>ECTS:</b>	6 ECTS			
<b>Semester (S1, S2, S3 or S4):</b>	<input type="checkbox"/> S1	<input type="checkbox"/> S2	<input checked="" type="checkbox"/> S3	<input type="checkbox"/> S4
<b>Teaching method(s):</b>	<input checked="" type="checkbox"/> Lecture courses		<input type="checkbox"/> Flipped classroom	
	Other:	Mix of lectures and practical exercices on software		
<b>Type(s) of evaluation:</b>	<input type="checkbox"/> Sitting exam		<input checked="" type="checkbox"/> Written report	
	<input type="checkbox"/> Oral defence		<input type="checkbox"/> Group project	
	Other comments:			
<b>Expected deadline(s) for the evaluation(s):</b>	Grading will be based on a short paper prepared at home and submitted at the start of the fourth semester.			
<b>Expected date of final results:</b>				
<b>Summary of the content:</b>	<p>The goal is to provide students with a practical understanding of the basic linear model and widely used econometric approaches, minimizing focus on technical details and underlying mathematics. Emphasis will be placed on descriptive statistics, regression analysis, hypothesis testing, including topics such as omitted variable bias, multicollinearity and heteroskedasticity. Students will also acquire practical skills in R, including coding basics, estimating econometric models, and generating tables and graphs.</p> <p>The course will be a mix of theoretical presentations and hands-on R sessions.</p>			

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<b>Indicative list of lectures:</b>	<p>The first two sessions will cover some fundamental concepts in econometrics, as well as basic statistics and probability. Starting from Session 3, we will delve into regression analysis, with dedicated sessions on functional form, dummy variables, and binary response models (linear probability model, logit, and probit). If time allows, we will also provide an introduction to advanced concepts such as difference-in-differences estimations and instrumental variables. The main objective is to provide students with the intuition of the mathematical object they will be manipulating.</p>
<b>Short bibliography:</b>	<p>Introduction to econometrics with R, available at <a href="https://www.econometrics-with-r.org/">https://www.econometrics-with-r.org/</a></p> <p>James H. Stock &amp; Mark W. Watson, <i>Introduction to Econometrics</i>, 4<sup>th</sup> edition, Pearson.</p> <p>Jeffrey Wooldridge, <i>Introductory Econometrics: A Modern Approach</i>, 7<sup>th</sup> Edition, Cengage.</p>