

Microeconometrics

Lecturer:

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Lecture times:

Lecture with Stata exercises (Ziegler): Monday, 14:30 - 19:00 h
Further exercises with Stata (Staar): Monday, 14:30 - 19:00 h

Lecture slides:

On the website and the moodle course „Microeconometrics WS 2024/2025“

Final exam:

10.02.2025

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Outline:

0. Introductory econometrics
1. Maximum likelihood method
2. Binary response models
3. Multinomial response models
4. Ordered response models
5. Count data models

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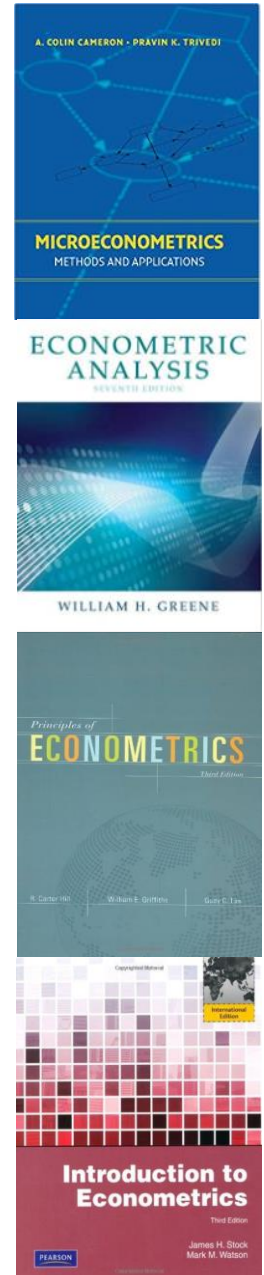
Literature:

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Microeconometrics, Methods and Applications, 8th printing,
Cambridge University Press

William H. Greene (2008), Econometric Analysis, 7th edition,
Prentice Hall

R. Carter Hill, William E. Griffiths and Guay C. Lim (2008),
Principles of Econometrics, 3rd edition, John Wiley & Sons

James H. Stock and Mark M. Watson (2012), Introduction to
Econometrics, 3rd edition, Pearson Education Limited



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Literature:

Rainer Winkelmann and Stefan Boes (2009), Analysis of Microdata, 2nd edition, Springer, Berlin, Heidelberg

Jeffrey M. Wooldridge (2013), Introductory Econometrics: A Modern Approach, 5th edition, South-Western, Cengage Learning

Jeffrey M. Wooldridge (2010), Econometric Analysis of Cross Section and Panel Data, 2nd edition, MIT Press, Cambridge, Massachusetts

