

Intermediate Econometrics

Lecturer:

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Lecture times:

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

Lecture slides:

On the website and the moodle course „Intermediate Econometrics SS 2026“

Final exam:

14.07.2026

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Outline:

1. Introduction
2. Linear regression models based on cross-sectional data
3. Linear regression models based on time-series data
4. Linear regression models based on pooled cross-sectional data and panel data for two periods
5. Static linear panel models

Literature:

Jeffrey M. Wooldridge (2013), *Introductory Econometrics: A Modern Approach*, 5th Edition

William H. Greene (2008), *Econometric Analysis*, 7th Edition

Jeffrey M. Wooldridge (2010), *Econometric Analysis of Cross Section and Panel Data*, 2nd Edition

Badi H. Baltagi (2008), *Econometric Analysis of Panel Data*, 4th Edition

Cheng Hsiao (2003), *Analysis of Panel Data*, 2nd Edition