MASTER 1

MENTION ECONOMIE
PARCOURS EXPERTISE ECONOMIQUE

QUALITATIVE DEPENDENT VARIABLE MODELS/ S2

INSTRUCTOR

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OBJECTIVES OF THE COURSE

The objective of the class is to provide students with a set of techniques to analyze quantitative data. It concerns the application of quantitative and statistical approaches as developed in the social sciences, for work relevant to economics and management sciences. All courses are closely geared to computer-based classes using the statistical package called Stata. The objective is to reach levels of competence, which provide pupils with skills to both read and understand the work of others and to carry out one's own research.

PREREQUISITE

Basic Statistical Notions : mean; standard deviation; variance; correlation
Statistical inference: test of independence; ANOVA; Chi-Square
Data reduction: Factor analysis, correspondence analysis
Simple and Multiple regression: Ordinary least squares, dummy variable

STRUCTURE OF THE CLASS

Basic structure of the class

1. Linear probability model and the ML estimator
2. Binary models: Logit/Probit/Complementary log-log models
3. Multinomial models
4. Ordered multinomial models
5. Count data models (Poisson, negative binomial)

REFERENCES

- Greene, William (2000) Econometric Analysis, 4th edition
- Chapters of any econometrics textbook on qualitative dependent variable models.