

NIVEAU MASTER

MENTION IES PARCOURS DI

ANALYSE DE DONNEES 2 (20H) / SEMESTER 2

ENSEIGNANT :

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OBJECTIFS DE L'ENSEIGNEMENT :

The course provides the basic elements to apply econometric techniques widely used in economics and management. The first part of the course is devoted to a brief introduction to the linear regression theory and its practical application when using individual, regional or country level data. The course aims to provide to the student not only the competences to conduct and interpret the results of a regression analysis but also a clear view of potential problems affecting the regression exercise such as selection and endogeneity. The second part of the course is devoted to the study of more advanced models such as Probit, Logit and difference-in-differences. During the whole course, the student is asked to use an econometric software to replicate the analysis presented during the classes and to prepare the final exam. The evaluation bases on a presentation during the last class, on the preparation of a brief essay, and on the student participation during classes. The course will be taught in French.

PRÉ-REQUIS :

ANALYSE DE DONNEES 1

PLAN / SOMMAIRE :

- Class 1 Simple regression model (1/2)
- Class 2 Simple regression model (2/2)
- Class 3 Multiple regression model (1/2)
- Class 4 Multiple regression model (2/2)
- Class 5 Individual regional and country level data
- Class 6 Dummy variables and Probit (1/2)
- Class 7 Dummy variables and Probit (2/2)
- Class 8 The interaction terms
- Class 9 Q&A about the essay and the presentation
- Class 10 Final exam

ELEMENTS BIBLIOGRAPHIQUES :

- Basic: Dalgaard, Peter 2008 Introductory Statistics with R. 2nd ed. Statistics and Computing. New York: Springer.
- Advanced: Wooldridge, Jeffrey M. 2012 Introductory Econometrics: A Modern Approach. Cengage Learning.
- Slides provided by the teacher