CATÓLICA LISBON
SCHOOL OF BUSINESS & ECONOMICS

UNIVERSIDADE CATÓLICA PORTUGUESA

Advanced Econometrics

Academic Year: 2012 | 2013 **Instructor(s): Leonor Modesto**

Semester: 1st

Course Description:

1. Linear Regression
   Ordinary Least Squares (OLS)
   Small Sample Properties of the OLS Estimator
   Hypothesis Testing
   Generalized Least Squares (GLS)
2. Maximum Likelihood Estimation
3. Large Sample Theory
4. Endogeneity, Instrumental Variables and GMM
5. Systems of Equations
   Seemingly Unrelated Regressions
   Simultaneous Equations Models

Grading:

- Mid-term written exam: 50%
- End of semester written exam: 50%

Bibliography:

Econometrics, by Fumio Hayashi, Princeton University Press, 2000.