Econometrics II

Academic Year 2016-2017	**Instructors: Leonor Modesto and Patrícia Cruz**
2nd Term	

Course Description

1. Endogeneity, Instrumental Variables and GMM
2. Estimating Systems of Equations using GMM
    - Seemingly Unrelated Regression
    - Simultaneous Equations Models
3. Panel Data

Main Readings

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

Grading

- End of quarter written exam: 100%