

Course organization: Econometrics

The module "Econometrics" will be given in digital version by

Prof. Alexander M. Danzer, Ph.D.

The tutorial will be held by Lukas Klakla.

Please register in KU.Campus for the lecture and tutorial.

You need to access ILIAS in order to download lecture slides, videos, data and tutorials. Please register in ILIAS exclusively with your valid KU email address!

Prof. Alexander M. Danzer

Email: alexander.danzer@ku.de

Lukas Klakla

Email: LKlakla@ku.de

Lecture slides / tutorials

All material can be downloaded from ILIAS after registration.

Note: The volume of the material is large. We suggest to work and practice continuously throughout the term!

Video lecture

The videos with explanations will be uploaded to ILIAS briefly before the start of the lecture slot (Tuesday, 10 am). Note: Each session will be produced with several smaller videos.

Chatroom

You can ask questions on the content of the lecture / tutorial in the chatroom of the module on ILIAS! Please ask questions clearly and precisely in order to get an answer.

Course content

The module Econometrics is divided in 7 chapters.

1. Introduction
2. The linear regression model with one regressor
3. Multivariate linear regression models
4. Randomised experiments and "natural" experiments
5. Binary dependent variables
6. Panel data models
7. Instrumental variable models