Intermediate Econometrics

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Technical notes

Who am I?

- Post-doc researcher (DEAMS, University of Trieste)
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Lectures

- Wednesday: 12.00 - 15.00 am
- Friday: 09.00 - 11.00 am

Office hours: Friday, 11:00 - 12:30 am

- Office: Building D, room 2.13
- Get in touch for availability outside the scheduled hours

Organization

Tentative Organization

- 30 hours overall
  - 26 hours in Black (04/11/2026, 12:00-14:00): These are the days on which the scheduled lectures will almost certainly take place (if there is any change, you will be notified promptly); any problem?
  - Gray: Other days on which we can schedule the remaining 4 hours; any preference?

October 2026

Mo	Tu	We	Th	Fr	Sa	Su
			1	2	3	4
5	6	7	8	9	10	11
12	13	**14**	15	**16**	17	18
19	20	**21**	22	**23**	24	25
26	27	**28**	29	**30**	31	

November 2026

Mo	Tu	We	Th	Fr	Sa	Su
						1
2	3	**4**	5	**6**	7	8
9	10	11	12	**13**	14	15
16	17	**18**	19	**20**	21	22
23	24	**25**	26	**27**	28	29
30						

December 2026

Mo	Tu	We	Th	Fr	Sa	Su
	1	**2**	3	**4**	5	6
7	**8**	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

Topics and Material

Learn about Econometrics

- Statistical modelling
- Software R
- Endogeneity
- Instrumental variable method
- Causal inference

Materials: available on Moodle page

- Slides at the end of each lecture
- R code
- The reference textbook is:

Yves Croissant (2025), Microeconometrics with R, Routledge. which has a free online version, with executable examples:

https://ycroissant.github.io/micsr_book/