Georg-August-Universität Göttingen Module M.WIWI-QMW.0023: Development Econometrics 6 C 4 WLH

Learning outcome, core skills:

The aim of this course is to familiarize students with contemporary econometric tools widely applied in the research on poverty, growth and inequality. This course will briefly explain selected empirical questions in poverty, growth and inequality and discuss in detail the econometric methods used to tackle those issues. However, no effort will be devoted to prove either economic or econometric theories. On each topic, selected empirical applications will be presented both in the lecture and in computer lab sessions where we will be mainly using STATA. Successful participants of this course are expected to be familiar with important econometric tools in development economics.

Workload:

Attendance time: 56 h Self-study time: 124 h

Courses:

1. Development Econometrics (Lecture)

Contents:

- 1. Econometrics of poverty: OLS, Logit, Probit, Duration models
- 2. Econometrics of growth and inequality
- (a) Cross sectional model,
- (b) Panel data model (pooled OLS, fixed effects estimator and random effects estimator, GMM estimators, mean-group and panel mean group estimators),
- (c) Time series model (Unit root tests, cointegration tests, and estimation of the long run parameter: DOLS)
- 2. Computer excercises with STATA

2 WLH

2 WLH

Examination: Written examination (90 minutes)

6 C

Examination requirements:

In the exam, participants are expected to show their familiarity with and understanding of main econometric tools used in the research on poverty, growth and inequality.

Admission requirements:	Recommended previous knowledge: Introduction to econometrics
Language: English	Person responsible for module: Dr. Yabibal Walle
Course frequency: every winter semester	Duration: 1 semester[s]
Number of repeat examinations permitted: twice	Recommended semester: 1 - 4
Maximum number of students: 30	