APPLIED ECONOMETRICS

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IITKGP

TYPE OF COURSE : New | Elective | PG
COURSE DURATION : 12 Weeks (26-Jul' 21 - 15-Oct' 21)
EXAM DATE : 24 Oct' 2021

PRE-REQUISITES : Higher Secondary Level Mathematics Knowledge

INTENDED AUDIENCE : Management, Humanities, Economics, Industrial Engineering

INDUSTRIES APPLICABLE TO : Banking, Policy making/ Development Organization, Consulting Firms

COURSE OUTLINE :
Unique value added by this present course is that it will teach the students from data collection to conclusion of a study using econometric techniques. Second, it will delve deep into experiments in the field of Economics. Experimental Economics is a thriving area in the field of Economics.

ABOUT INSTRUCTOR :
I was an undergraduate (BE) in Production from Jadavpur University. Mainly with an interest to make a larger impact, I choose to do a PhD in Public Policy from IIM Calcutta. After my PhD, I have experience of working with the Government of India, World Bank and UNDP.

COURSE PLAN :
Week 1: Sampling Fundamentals
Week 2: Descriptive Statistics: Mathematical Distributions
Week 3: Statistical Inferences
Week 4: Review of Least Square and Linear Model
Week 5: Probit, Logit & 2SLS
Week 6: Review of Instrumental Variable
Week 7: Introduction to Nonparametrics
Week 8: Regression & Matching
Week 9: Regression Discontinuity Design
Week 10: Difference in Difference
Week 11: Estimation of Treatment Effect
Week 12: Introduction to Data Mining (for High Dimensional Data)