

### Course ID

*Econometrics Clinic*

#### 1. Course details

|                           |   |
|---------------------------|---|
| Semesters:                | Fall Semester   |
| Credit rating:            | 1 ECTS  |
| Teaching units:           | 15  |
| Pre-requisite(s):         | Students wishing to visit the econometrics clinic must be working actively on an empirical project in their PhD thesis. |
| Intended Audience:        | PhD students in Economics, Management, and Finance.   |
| Lecturer:                 | Dr. Rutger W. Poldermans (rutger.poldermans@uni.lu)   |
| Administrator:            | Roswitha Glorieux (roswitha.glorieux@uni.lu)  |
| Tutors:                   | None  |
| Seminar times and rooms:  | See plan of semester  |
| Tutorial times and rooms: | None  |

**Communications**                      **It is important that students should regularly read their University e-mails, as important information will normally be communicated this way.**

Mode of assessment:                      Attendance and individual presentation

Examination Periods:                      None

Course WebPage:                      <https://moodle.uni.lu>

## 2. Aim

The goal of this clinic is to provide an additional forum for PhD students to ask econometrics questions related to their empirical research. Furthermore, it enables them to enhance their econometric and statistical skills by active participation, which allows for a better understanding of the learning process as well.

## 3. Plan of semesters

| Dates   | Room  | Time          |
|---------|-------|---------------|
| Oct. 19 | Webex | 12:30 – 13:40 |
| Oct. 26 | TBA   | 12:30 – 14:00 |
| Nov. 2  | TBA   | 12:30 – 14:00 |
| Nov. 9  | TBA   | 12:30 – 14:00 |
| Nov. 16 | TBA   | 12:30 – 14:00 |
| Nov.23  | TBA   | 12:30 – 14:00 |
| Nov. 30 | TBA   | 12:30 – 14:00 |
| Dec. 7  | TBA   | 12:30 – 13:40 |

## 4. Course guidelines

Students wishing to visit the econometrics clinic must comply with the following guidelines:

### Before the visit

- Clearly identify and prioritize the econometrics questions they want to ask by reviewing their approach and being proactive. In particular, they must:
  - Make an effort to answer the questions themselves by consulting their thesis supervisor, CET committee, relevant papers, lecture materials, Google, etc.
  - Concisely write down the main questions they wish to ask.

### During the visit

- Be clear and concise when requesting help with their questions.
- Write down any suggestions for later reference.
- Create an action plan.

### After the visit

- Carry out your action plan.
- Clearly identify new questions, if any.

### Important

- Questions relating to writing code and checking coding errors will not be entertained.
- Students alone are responsible for any follow-up that requires the feedback of their PhD supervisor/CET committee. The clinic instructor will not participate in these discussions.

## 5. Further information about assessment

Examination(s)                      Class participation and presentation

Date:                                      See plan of semesters

## 6. List of Reading Materials

- *Econometric analysis of cross section and panel data*, 2nd ed., J. M. Wooldridge, 2010
- *Microeconometrics: Methods and applications*, A. C. Cameron and P. K. Trivedi, 2005
- *Mostly harmless econometrics*, J. D. Angrist and J. S. Pischke, 2008
- *An Introduction to Econometric Theory: Measure-Theoretic Probability and Statistics with Applications to Economics*, A. R. Gallant, 2018