



Visiting Professor Program Academic Year 2023/2024

TEACHING COMMITMENT: 35 hours

COURSE TITLE

Quantitative Methods for Decision Making - Modulo Data Analysis

TEACHING PERIOD

1st term

SCIENTIFIC AREA

SECS-S/01

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

Introduction to econometrics and economic data

The simple linear regression model

Multiple regression analysis: estimation

Multiple regression analysis: inference

Multiple regression analysis: further issues

Multiple regression analysis with qualitative information: binary (or dummy) variables

Multiple regression analysis: OLS asymptotics

Heteroskedasticity

Basic regression analysis with time series data

Instrumental variables estimation and two-stage least squares

LEARNING OBJECTIVES

Basic economics knowledge

- Basic mathematical tools & some calculus (Wooldridge, Appendix A)
- Linear algebra (Wooldridge, Appendix D & Appendix E)
- Fundamentals of probability theory (Wooldridge, Appendix B)
- Fundamentals of mathematical statistics (Wooldridge, Appendix C)
- Computer skills
- The statistics/econometrics software package Stata

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

Stata Lab

OTHER ACTIVITIES BESIDES THE COURSE

At least 1 seminar addressed to Phd students, research fellows and students

VISITING PROFESSOR PROFILE

Strong teaching experience and publication record.

CONTACT REFERENT

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