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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