Visiting Professor Program
Academic Year 2024/2025

TEACHING COMMITMENT: 35 hours

COURSE TITLE
Data analysis

TEACHING PERIOD
1st term

SCIENTIFIC AREA
Statistics/Econometrics

LANGUAGE USED TO TEACH
English

COURSE SUMMARY
The nature of econometrics and economic data;
The simple linear regression model;
Multiple linear regression model in vector and matrix notation;
Multiple regression analysis: estimation;
Statistical inference in the linear regression model;
Multiple regression analysis: inference;
Multiple regression analysis: further issues;
Multiple regression analysis with qualitative information: binary (or dummy) variables;
Multiple regression analysis: OLS asymptotics;
Introduction to non-standard linear regression models: Relaxing the assumptions;
Heteroskedasticity;
Further issues in using OLS with time series data;
Instrumental variables estimation and two-stage least squares.

LEARNING OBJECTIVES
The aim of the course is to increases the level of ability of students to practically utilize optimization problems (linear programming models) as a useful tool for decision making. The ability to (i) find out which organization is efficient in using its valuable resources, (ii) discriminate efficient and inefficient organizations, (iii) identify sources and amounts of inefficiency in each factor for each organization. Becoming confident with econometrics and familiar with the statistics/econometrics software package Stata. Tutorials will be provided.

OTHER ACTIVITIES BESIDES THE COURSE
Seminars for Phd students and/or colleagues.

VISITING PROFESSOR PROFILE
Excellent teaching and publication record in English.

CONTACT REFERENT
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