ID

VP2_DIP_CPS

Visiting Professor Program
Academic year 2022/2023

TEACHING COMMITMENT: 54 hours

COURSE TITLE

Econometrics

TEACHING PERIOD
1st term

SCIENTIFIC AREA
Economics and Statistics

LANGUAGE USED TO TEACH
English

COURSE SUMMARY
The first part of the course will focus on revision of Statistics:
Descriptive Statistics (materials provided in class)
Probability (Chapter 2)
Inference (Chapter 3)
The second part of the course will focus on cross-sectional data following a non-experimental approach. It will provide a deep insight on the linear regression model and ordinary least squares as well as the basics of non-linear models for limited dependent variables.
Third part of the course will be in the lab focused on implementing econometric analysis of Research Questions in the area of economics of innovation.

LEARNING OBJECTIVES
Part 1: The aim of this part of the course is to give students the preliminary elements of statistics. The goal is to provide the students with the basic knowledge on Descriptive statistics and Statistical Inference, which allow to withdraw conclusion about events of economic interest from observational data.

Part 2: The aim of these parts of the course is to provide students with the fundamentals of Econometrics. All the theoretical aspects of the econometric modelling will be treated jointly with interesting and modern empirical applications to motivate students and give them necessary knowledge to interpret multiple regression outputs, to try to respond to real-world and policy relevant questions with rigorous numerical answers, to plan and realize a simple empirical research project potentially useful to set up their final Master dissertation.

Part 3: Develop the ability of carring out an econometric analysis in the are of economics of innovation, be able to assess its robustess.

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

Students will do an applied econometrics of innovation Lab activit in which they will be give one large dataset to use to answer to one or more Research Questions. They will be follow by the professor in the lab to perform a full scale data analysis. The lab will be timed to allow students to do part of the work at home. Students will be diveded in groups to carry out the assignment.

OTHER ACTIVITIES BESIDES THE COURSE

The invited professor will give two seminars on applied economics of innovation open to the whole faculty.

VISITING PROFESSOR PROFILE

The professor should have proven experience in the field of applied economics of innovation and in particular on the use of econometric techniques. She/He should have a track record in teaching econometrics/statistics/data analysis and economics of innovation. She/he should have an excellent research profile in the applied economics of innovation with several publications in top international journal of the field.

CONTACT PERSON AT THE DEPARTMENT

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