

Econometrics I

Credits: 7,5 ECTS

Course description: The aim of this course is to provide students with the most essential techniques and concepts needed for empirical research in economics. The first lectures cover fundamental tools used extensively throughout this and other courses in econometrics. These include conditional expectations, linear projection, and basic asymptotic theory.

We will discuss estimation and inference in general, as well as in specific settings, such as linear regression and maximum likelihood estimation. Both cross-section and time-series applications are covered.

Language: English

Responsible teacher: Alex Solis, tel. 018 – 471 51 25

Register to: Katarina Grönvall, tel. 018 – 471 51 06
Nationalekonomiska institutionen
Box 513
751 20 Uppsala
e-post: katarina.gronvall@nek.uu.se

Econometrics II

Credits: 7,5 ECTS

Course description: This course introduces the main econometric techniques useful for the analysis of micro data. We will cover topics in both theoretical and applied econometrics, discussing identification, estimation and inference for several models. Topics will include, in particular, linear regression, panel data models, models in which the dependent variable is binary (discrete choice) and some more advanced material.

Language: English

Responsible teacher: Luca Repetto, tel. 018 – 471 16 37

Register to: Katarina Grönvall, tel. 018 – 471 51 06
Nationalekonomiska institutionen
Box 513
751 20 Uppsala
e-post: katarina.gronvall@nek.uu.se

Micro Theory II

Credits: 7,5 ECTS

Course description: This course gives an extensive treatment of some core topics in microeconomic theory and consists of two parts. The first part covers the extension of general equilibrium theory to include time and uncertainty.

The second part covers solution concepts for non-cooperative game theory including strategic form games and extensive form games. We also discuss games of incomplete information and give a short introduction to behavioral game theory.

Language: English

Responsible teacher: Ola Andersson, ola.andersson@ifn.se

Register to: Katarina Grönvall, tel. 018 – 471 51 06
Nationalekonomiska institutionen
Box 513
751 20 Uppsala
e-post: katarina.gronvall@nek.uu.se

Macro Theory II

Credits: 7,5 ECTS

Course description: The course consists of two parts.

The first part deals with models of equilibrium unemployment. We cover three types of theoretical models: Efficiency wages, union bargaining, and search and matching. We also discuss empirical studies of how institutions affect equilibrium unemployment.

The second part deals with macroeconomic fluctuations, price adjustment and monetary policy. Some stylized facts on macroeconomic fluctuations are discussed. Both models with nominal price frictions and models with flexible price setting are covered. Simple empirical rules for monetary policy, as well as, optimal monetary policy are described in the course. Finally, the second part also discusses financial frictions and the macroeconomic implications of the regulatory reform that the recent financial crisis has triggered.

Language: English

Responsible teacher: Stefan Eriksson, tel. 018 – 471 15 61

Register to: Katarina Grönvall, tel. 018 – 471 51 06
Nationalekonomiska institutionen
Box 513
751 20 Uppsala
e-post: katarina.gronvall@nek.uu.se