



## LITERATURE FOR PH.D. STUDENTS, SPRING 2017

### **ECONOMETRICS I - Alex Solis, Martin Nybom and Stefano Lombardi**

(Starts January 16, Exam March 14)

- \*Wooldridge, Jeffrey (2010). *Econometric Analysis of Cross Section and Panel Data*. The MIT press, London, England, 2nd edition.
- \*Cameron, A. Colin and Pravin Trivedi (2005). *Microeconometrics: Methods and Applications*. Cambridge University Press.
- \*Angrist, Joshua and Jörn-Steffen Pischke (2009). *Mostly Harmless Econometrics*. Princeton University Press.

### **MICRO THEORY II, 7,5 HP - Ola Andersson and Cristina Bratu**

(Starts January 19, Exam March 21)

- \*Lecture notes (to be provided)
- \*Borglin, A. (2004): *Economics Dynamics and General Equilibrium*. Springer, Berlin.
- \*Gibbons, R. (1992). *A primer in game theory*. Harvester Wheatsheaf.
- \*Additional papers/books may be added to this list.

### **ECONOMETRICS II - Luca Repetto and Stefano Lombardi**

(Starts March 27, exam May 22)

The course will be based on lecture notes. For many topics, the following references might also be useful:

- \*Arellano: "Panel Data Econometrics". (recommended)
- \*Wooldridge: "Econometric Analysis of Cross-Section and Panel Data". (recommended)
- \*Cameron and Trivedi: "Microeconometrics. Methods and Application"
- \*Angrist and Pischke: "Mostly Harmless Econometrics".
- \*Stock and Watson: "Introduction to Econometrics"..

### **MACRO THEORY II - Stefan Eriksson, David Vestin and Maria Sandström**

(Starts March 24, exam May 31)

- \*Galí, Jordi, *Monetary Policy, Inflation and the Business Cycle* (Princeton University Press)
- \*Articles