

## NASP

### Network for the Advancement in Social and Political Studies

Academic Year 2021-2022

#### Applied multivariate analysis (20h – 3 CFU)

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**Program**

*First part (10 hours):*

First topic: OLS Recap & Regression Diagnostics

Second topic: Non-linear Regression Functions – Quadratic models

Third topic: Non-linear Regression Functions – Interaction models

First written exam

*Second part (10 hours):*

Fourth topic: Issue of Non-Independence in Linear Models + Instrumental Variables

Fifth topic: Regression with a Binary Dependent Variable

Sixth topic: Gentle introduction to time-series

Second (last) written exam

**Reference materials**

Stock J.H. – M. W. Watson, Introduction to Econometrics, Boston: Adison Wesley, 2014

**Exam**

Course grades will be based on 2 (applied) written-exams (1 per each part). Students will have to perform statistical analyses commenting on the results.

**Webpage**

<http://andreaceron.com/teaching>