

# **DEPARTMENT OF ECONOMICS**

## NEF1003 Econometrics III, 6 credits

Ekonometri III, 6 högskolepoäng

Third-cycle level / Forskarnivå

# Reading and reference list for NEF1003

This reading and reference list was confirmed by Department of Economics 2018-12-12, and is valid from Spring semester 2019.

The reading and reference list is available on the next page.



### **LITERATURE**

Econometrics III, 6 credits, 1st year PhD program 2018-2019

### Literature:

- Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data (2nd ed.). The MIT Press. Chapters 4, 5, 10, 11, 21.
- Angrist, Joshua D. & Jörn-Steffen Pischke (2008). Mostly Harmless Econometrics: An Empiricist's Companion. Princeton University Press. Chapters 3, 4, 5, 6, 8.
- Additional research papers to be listed on the course website







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