**Санкт-Петербургский филиал федерального государственного
автономного образовательного учреждения высшего образования
"Национальный исследовательский университет**

**"Высшая школа экономики"**

Факультет Санкт-петербургская школа экономики и менеджмента

Департамент менеджмента

**Рабочая программа дисциплины**
Микроэконометрика и панельные данные

(преподается на английском языке)

для направления 38.06.01 «Экономика»

подготовки научно-педагогических кадров в аспирантуре,

образовательная программа «Менеджмент», «Экономика»

Разработчик(и) программы:

Александрова Е.А., к.э.н., доцент, ea.aleksandrova@hse.ru

Разработчик(и) программы:

Заздравных Е. А., ezazdravnykh@hse.ru

Санкт-Петербург, 2019

*Настоящая программа не может быть использована другими подразделениями университета и другими вузами без разрешения кафедры-разработчика программы.*

**Аннотация**

|  |  |
| --- | --- |
| Название дисциплины | **Микроэконометрика и панельные данные** |
| Образовательная программа | «Менеджмент», «Экономика» |
| Тип дисциплины[[1]](#footnote-1) | Обязательный |
| Требования к уровню знаний студентов, необходимых для освоения дисциплины (пререквизиты) | -Введение в эконометрику;-Статистика;-Теория вероятностей;-Линейная алгебра. |
| Объем з.е. | 3 |
| Объем в часах | Аудиторная работа | Самостоятельная работа | Всего |
| 36 | 78 | 114 |
| Краткое описание курса | Курс обучает аспирантов базовым навыкам анализа панельных данных. По итогам курса аспиранты смогут владеть основными методами микроэконометрик и панельных данных. |
| Образовательные результаты по дисциплине | Владение основами микроэконометрикой на уровне, достаточным для чтения и понимания научных статей по экономики менеджменту |
| Краткое содержание дисциплины | Основы линейных панельных моделейЛинейные панельные модели: дополнительные главыНелинейные панельные модели |
| Образовательные технологии | ЛекцииСеминары |
| Формы контроля | Оценка=0.25\*Тест 1+0.25\* Тест 2+0.5\*ЭкзаменОценказаэкзаменблокирующая.Округление арифметическое. Пример 7.5=8; 7.4=7; 7.6=8.Тест состоит из закрытых и открытых вопросов.Экзамен состоит из закрытых и открытых вопросов. |
| Литература | Основная1. Stock H. J., Watson M. W. Introduction to Econometrics, Global Edition / Stock H. J., Watson M. W.- 3rd ed. Edinburgh: Pearson Education Limited [<https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=5174962&query=Econometrics>]
2. Cameron, A. Colin, and Pravin K. Trivedi. Microeconometrics : Methods and Applications, Cambridge University Press, 2005. [https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=237598]

Дополнительная1. Wisniewski, Jerzy W.. Microeconometrics in Business Management, John Wiley & Sons, Incorporated, 2015.

[https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=4183026]1. Students will be provided with the research during the course.
 |
| Преподаватель | Заздравных Евгений Александрович, ezazdravnykh@hse.ruШакина Е. А., eshakina@hse.ru |

**Course Syllabus**

|  |  |
| --- | --- |
| Title of the course | **Microeconomics and Panel Data** |
| Title of the Academic Programme | Learn Program "Management" |
| Type of the course  | Obligatory |
| Prerequisites | -Introduction to Econometrics;-Statistics;-Probability Theory;-Linear Algebra. |
| ECTS workload | 3 |
| Total indicative study hours | Directed Study | Self-directed study  | Total |
| 36 | 78 | 114 |
| Course Overview | This course provides students with skills in basic panel data analysis. Students will learn limitations of the most widely used methods and should be able to apply them for analytical exercises.  |
| Intended Learning Outcomes (ILO) | UC-5 The ability to work with information; to find, evaluate and use information, from various sources, that is necessary to solve scientific and professional assignments (including assignments that have to be solved in a systematic way);UC-6 The ability to conduct scientific analyses, including the analysis of a research problem, defining the goals and tasks, identifying the object and topic of the research project, the choice of the method of analysis, and the evaluation of the quality of the research project;PC-15 The ability to solve managerial tasks connected with operations on global markets in conditions of globalization;PC-16 The ability to participate in the development of programs to increase a firm’s competitiveness on the basis of its knowledge of modern systems of management quality;PC-17 The ability to develop managerial procedures and methods of control;PC-18 The ability to evaluate the impact of the macroeconomic environment on the functioning of organizations and on municipal management. |
| Teaching and Learning Methods | LecturesSeminars |
| Content and Structure of the Course |
| **№** | **Topic / Course Chapter** | **Total** | **Directed Study** | **Self-directed Study** |
| **Lectures** | **Tutorials** |
| 1 | Linear Panel Models. Basics | 26 | 2 | 6 | 18 |
| 2 | Linear Panel Models. Extensions | 44 | 4 | 10 | 30 |
| 3 | Non-linear Panel Models | 44 | 4 | 10 | 30 |
| **Total study hours** | 114 | 10 | 26 | 78 |
| Indicative Assessment Methods and Strategy  | Final Mark=0.25\*Test 1+0.25\*Test 2+0.5\*ExamExam is a ‘block’. If a student fail this test, (s)he will fail the whole course.Rounding is standard. Example 7.5=8; 7.4=7; 7.6=8.Test consists of a standard single choice test and open question.Exam consists of a standard single choice test and open question. |
| Readings / Indicative Learning Resources | Mandatory 1. Stock H. J., Watson M. W. Introduction to Econometrics, Global Edition / Stock H. J., Watson M. W.- 3rd ed. Edinburgh: Pearson Education Limited [<https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=5174962&query=Econometrics>]
2. Cameron, A. Colin, and Pravin K. Trivedi. Microeconometrics : Methods and Applications, Cambridge University Press, 2005. [https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=237598]

Optional1. Wisniewski, Jerzy W.. Microeconometrics in Business Management, John Wiley & Sons, Incorporated, 2015.

[https://ebookcentral.proquest.com/lib/hselibrary-ebooks/detail.action?docID=4183026]1. Students will be provided with the research during the course.
 |
| Indicative Self- Study Strategies | **Type** | **+/–** | **Hours** |
| Reading for seminars / tutorials (lecture materials, mandatory and optional resources) | + | 39 |
| Assignments for seminars / tutorials / labs | + | 38 |
| E-learning / distance learning (MOOC / LMS) | + | 1 |
| Fieldwork | - |  |
| Project work | - |  |
| Other (please specify) | - |  |
| Preparation for the exam | + | 78 |
| Academic Support for the Course | Academic support for the course is provided via LMS, where students can find: guidelines and recommendations for doing the course; guidelines and recommendations for self-study; samples of assessment materials |
| Facilities, Equipment and Software | STATA version 11, 12, 13, 14, 15, 16.  |
| Course Instructor | Evguenii A. Zazdravnykh; email: ezazdravnykh@hse.ruElena A. Shakina, eshakina@hse.ru |

**Intended Learning Outcomes (ILO) Delivering**

|  |  |  |  |
| --- | --- | --- | --- |
| **Programme ILO(s)** | **Course** **ILO(s)** | **Teaching and Learning Methods for delivering ILO(s)** | **Indicative Assessment Methods of Delivered ILO(s)** |
| UC-5 | UC-5 | Seminars; home assignments; lecturers; readings | Tests, exams |
| UC-6 | UC-6 | Seminars; home assignments; lecturers; readings | Tests, exams |
| PC-15 | PC-15 | Seminars; home assignments; lecturers; readings | Tests, exams |
| PC-16 | PC-16 | Seminars; home assignments; lecturers; readings | Tests, exams |
| PC-17 | PC-17 | Seminars; home assignments; lecturers; readings | Tests, exams |
| PC-18 | PC-18 | Seminars; home assignments; lecturers; readings | Tests, exams |

**Course Content**

1. Linear Panel Models. Basics

Fixed and Random Effect Models.Tests.Examples in Finance.Limitations and problems.

1. Linear Panel Models. Extensions

Instrumental variable approach in linear panel models.Short and long panels.Dynamic panels.

1. Non-linear Panel Models

Panel logit and probit models.Limitations and problems.Examples in Finance.

**Assessment Methodsand Criteria**

**Assessment Methods**

|  |  |  |
| --- | --- | --- |
| **Types of Assessment** | **Forms of Assessment** | **Modules** |
| **1** | **2** | **3** | **4** |
| Formative Assessment | Test | \* | \* | n/a | n/a |
| SummativeAssessment | Exam |  | \* | n/a | n/a |

**AssessmentCriteria**

**Test and Exam**

**Test – 10 single choice questions**

**Two open questions.**

|  |  |
| --- | --- |
| **Grades** | **Assessment Criteria** |
| Excellent (10) | Single choice test has not incorrect answers. Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics, i. e. all interpretations are correct and they are not questionable. Interpretation is full: student described statistical significance, coefficients for all variables. |
| Excellent (9) | **Single choice test has not incorrect answers.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance or coefficients for one variable. |
| Excellent (8) | **Single choice test has not incorrect answers.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for one variable. |
| Good (7) | **Single choice test has one incorrect answer.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for one variable. |
| Good (6) | **Single choice test has two incorrect answers.**Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for one variable. |
| Satisfactory(5) | **Single choice test has three incorrect answers.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for two variables. |
| Satisfactory(4) | **Single choice test has four incorrect answers.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for two variables. |
| Fail (0-3) | **Single choice test has no less than five incorrect answers.** Answers for open questions are correct: student estimated coefficients, interpreted results in accordance of standard textbooks in econometrics. However there is one incorrect interpretation: student couldn’t describe statistical significance and coefficients for no less than three variables. |

**Recommendations for students about organization of self-study**

Self-study is organized in order to:

* Systemize theoretical knowledge received at lectures;
* Extendingtheoreticalknowledge;
* Learn how to use legal, regulatory, referential information and professional literature;
* Development of cognitive and soft skills: creativity and self-sufficiency;
* Enhancing critical thinking and personal development skills;
* Developmentofresearchskills;
* Obtaining skills of efficient independent professional activities.

Self-study, which is not included into a course syllabus, but aimed at extending knowledge about the subject, is up to the student’s own initiative. A teacher recommends relevant resources for self-study, defines relevant methods for self-study and demonstrates students’ past experiences.  Tasks for self-study and its content can vary depending on individual characteristics of a student. Self-study can be arranged individually or in groups both offline and online depending on the objectives, topics and difficulty degree. Assessment of self-study is made in the framework of teaching load for seminars or tests.

In order to show the outcomes of self-study it is recommended:

* Make a plan for 3-5 presentation which will include topic, how the self-study was organized, main conclusions and suggestions and its rationale and importance.
* Supply the presentation with illustrations. It should be defined by an actual task of the teacher.

**Recommendations for essay**

An essay is a written self-study on a topic offered by the teacher or by the student him/herself approved by teacher. The topic for essay includes development of skills for critical thinking and written argumentation of ideas. An essay should include clear statement of a research problem; include an analysis of the problem by using concepts and analytical tools within the subject that generalize the point of view of the author.

Essay structure:

1. *Introduction and formulation of a research question.*

2.*Body of the essay* and theoretical foundation of selected problem and argumentation of a research question.

3. *Conclusion* and argumentative summary about the research question and possibilities for further use or development.

**Special conditions for organization of learning process for students with special needs**

The following types of comprehension of learning information (including e-learning and distance learning) can be offered to students with disabilities (by their written request) in accordance with their individual psychophysical characteristics:

1. *for persons with vision disorders:* a printed text in enlarged font; an electronic document; audios (transferring of learning materials into the audio); an individual advising with an assistance of a sign language interpreter; individual assignments and advising.
2. *for persons with hearing disorders: a* printed text; an electronic document; video materials with subtitles; an individual advising with an assistance of a sign language interpreter; individual assignments and advising.
3. *for persons with muscle-skeleton disorders: a* printed text; an electronic document; audios; individual assignments and advising.
1. ***Notes:***

Обязательный/повыбору [↑](#footnote-ref-1)