UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Construction of Socio-Economic Scenarios

2425-1-F6302N016-F6302N017M

Learning objectives

The course provides students with a core set of statistical and econometric tools for social science applied research.

At the end of the course, participants should be able to understand critical points of scientific empirical articles and start performing their own analysis using the tools illustrated. The emphasis will be on the practical implementation of each approach.

KNOWLEDGE AND UNDERSTANDING

4. Capacity to define a relevant research question.
5. Capacity to derive a relevant statistical or econometric model.
6. Capacity to understand the difference between different econometric methods.
7. Capacity to apply those tools to economic data.
8. Capacity to interpret the results and express a critical view on them.
   APPLYING KNOWLEDGE AND UNDERSTANDING
   At the end of the course student will be able to...

- Formulate a relevant research question.
- Devise a strategy to investigate this question with data.
- Apply the relevant method to answer a particular question.
- Master basic econometric and data handling commands in excel and stata, also with the help of Generative AI.
- Present the research output in a clear way, also with the help of Generative AI.
- Offer critical views on research produced by others.

Contents

Topics to be covered:

- Simple statistical tools

- Introduction to simple linear regression.

-Introduction to panel data analysis .

Detailed program

Topics:

1) Statistical tools:

- collection and organization of information, archives, and tabulations;
- processing of individual data: univariate and bivariate descriptive statistics;
- the representation of statistical relationships, also with the support of generative AI

2) Econometric tools:

- Linear regression with one regressor .
- Linear regression with multiple regressors.
- Regression with binary dependent variable
- Regression with panel data

Prerequisites

Participation to the course requires basic background in statistics.

Teaching methods

- Face-to-face lectures: 50% of the course, 24 hours
- Exercises in lab (exercises, database, software etc.): 50% of the course, 24 hours
- Group and individual assignments

Assessment methods

Students will be graded based on the performance during the course (assignments and mini-tests) and at the final written exam.

Textbooks and Reading Materials

James H. Stock - Mark W. Watson *"Introduzione all'econometria" *5/Ed. •Pearson Ed.

Online video tutorials on Stata (many are available on YouTube).

A detailed reading list will be posted on the course web site

Sustainable Development Goals

GOOD HEALTH AND WELL-BEING | QUALITY EDUCATION | GENDER EQUALITY | DECENT WORK AND ECONOMIC GROWTH | REDUCED INEQUALITIES