



Subject card

| | | | | | | | |
|---|---|--|--|------------|--|---------|-----|
| Subject name and code | MICROECONOMETRICS, PG_00060790 | | | | | | |
| Field of study | Economic Analytics | | | | | | |
| Date of commencement of studies | October 2024 | Academic year of realisation of subject | | | 2024/2025 | | |
| Education level | second-cycle studies | Subject group | | | Obligatory subject group in the field of study Subject group related to scientific research in the field of study | | |
| Mode of study | Full-time studies | Mode of delivery | | | at the university | | |
| Year of study | 1 | Language of instruction | | | English | | |
| Semester of study | 1 | ECTS credits | | | 3.0 | | |
| Learning profile | general academic profile | Assessment form | | | assessment | | |
| Conducting unit | Katedra Statystyki i Ekonometrii -> Faculty of Management and Economics | | | | | | |
| Name and surname of lecturer (lecturers) | Subject supervisor | | dr Piotr Paradowski | | | | |
| | Teachers | | dr Piotr Paradowski | | | | |
| Lesson types and methods of instruction | Lesson type | Lecture | Tutorial | Laboratory | Project | Seminar | SUM |
| | Number of study hours | 15.0 | 0.0 | 30.0 | 0.0 | 0.0 | 45 |
| | E-learning hours included: 0.0 | | | | | | |
| Learning activity and number of study hours | Learning activity | Participation in didactic classes included in study plan | Participation in consultation hours | | Self-study | SUM | |
| | Number of study hours | 45 | 6.0 | | 24.0 | 75 | |
| Subject objectives | Explains the importance and interrelations between factors describing economic and social phenomena, based on microdata, selecting appropriate econometric tools allowing for their proper interpretation | | | | | | |
| Learning outcomes | Course outcome | | Subject outcome | | Method of verification | | |
| | [K7_U03] formulates research problems and selects appropriate analytical methods for their effective solution, using advanced IT tools, and evaluates the results critically | | formulates research problems and effectively solves them using properly selected econometric methods | | [SU4] Assessment of ability to use methods and tools | | |
| | [K7_W02] explains the meaning and interdependence of the key components describing economic processes, using in-depth knowledge consistent with the main trends in the development of scientific disciplines related to the field of study | | selects appropriate econometric methods to describe microeconomic relationships in economic and social phenomena | | [SW1] Assessment of factual knowledge | | |
| Subject contents | Introduction to microeconometrics Linear models Blinder-Oaxaca decomposition Models of qualitative binomial variables (logit, probit) Models of polynomial variables (logit polynomial model, conditional logit model) Tobit model and Heckman selection Multi-level models Proportional Hazard Model: Cox Model | | | | | | |
| Prerequisites and co-requisites | | | | | | | |
| Assessment methods and criteria | Subject passing criteria | | Passing threshold | | Percentage of the final grade | | |
| | Case study | | 60.0% | | 70.0% | | |
| | Laboratory exercises in the Stata software | | 60.0% | | 30.0% | | |

| | | |
|--|---|--|
| Recommended reading | Basic literature | Gruszczynski, M. (red. nauk.), Mikroekonometria. Modele i metody analizy danych indywidualnych. Wolters Kluwer Polska, 2012. Cameron, C.A. and Trivedi, P.K. Microeconometrics: methods and applications. Cambridge University Press, 2005. |
| | Supplementary literature | <p>https://www.ecb.europa.eu/stats/ecb_surveys/safe/html/index.en.html - Survey on the access to finance of enterprises (SAFE). Badanie obejmuje mikro-, małe, średnie i duże firmy i dostarcza informacji na temat warunków finansowania, z którymi mają do czynienia małe i średnie firmy w porównaniu z warunkami dużych przedsiębiorstw w ciągu ostatnich sześciu miesięcy.</p> <p>http://microdata.worldbank.org - Biblioteka mikrodanych ułatwia dostęp do danych zebranych podczas badań reprezentacyjnych gospodarstw domowych, przedsiębiorstw i innych obiektów. Te zestawy "mikrodanych" mogą również pochodzić ze spisów powszechnych ludności, mieszkań lub gospodarstw rolnych lub z procesów gromadzenia danych administracyjnych.</p> <p>http://www.lisdatacenter.org - Zharmonizowane mikrodane dotyczące dochodów, majątku, zatrudnienia i danych demograficznych (wymagana rejestracja; zdalny dostęp do danych via LISSY).</p> |
| | eResources addresses | Adresy na platformie eNauczanie: |
| Example issues/ example questions/ tasks being completed | <p>Problem: Download LWS microdata for the US (2010) from the Luxembourg Income Study website (http://www.lisdatacenter.org/resources/self-teaching/). Analyze wealth gaps by gender and race (comparison groups) using the Blinder-Oaxaca distribution. Use adjusted disposable net worth (ANW) as the dependent variable. Your predictors should include age, household size, education, employment, disposable income, work experience, and marital status. When making an estimate, remember 'multiple imputations.' Discuss the results</p> <p>Question 1: Who receives higher wages: highly educated men or women?</p> <p>Question 2: What is the relationship between immigration status and wages (ceteris paribus)?</p> <p>Question 3: Do women with small children earn more or less than women without children (ceteris paribus)?</p> | |
| Work placement | Not applicable | |