

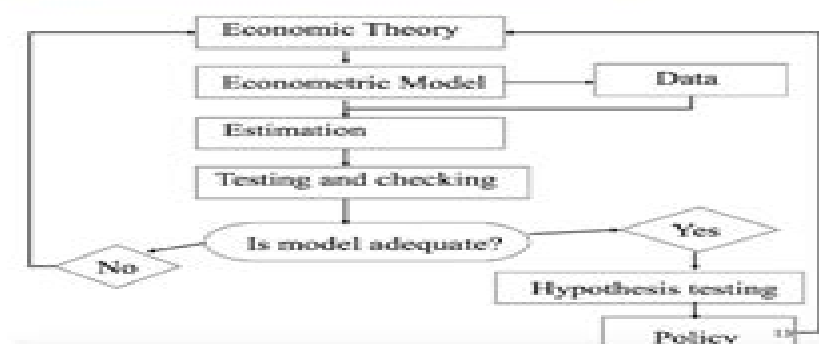
Introduction to Econometrics (Level 5)

Intro to Econometrics

What is Econometrics?

- Econometrics = use of statistical methods to analyse economic data
- Econometricians typically analyse nonexperimental data (unlike biologists for example)

Steps in econometric analysis

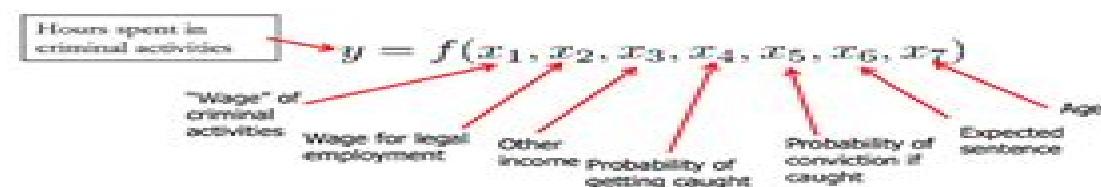


1) Economic model (this step is often skipped) – Maybe micro or macro models – Often consists of mathematical equations that describe various relationships – Models describe vast array of behaviour such as optimising behaviour, or the equilibrium in the market – Examples: Consumer demand model, Human capital model...

2) Econometric model

Example: Becker's economic model of crime

Economic model of crime (Becker (1968)) – Derives equation for criminal activity based on utility maximisation



- Functional form of relationship not specified

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