

Regional Research Institute

Summer Course in Spatial Econometrics

June 25 – 28, 2019

Description:

The objective of the course is to provide a (not so short) introduction to spatial econometrics. Students will learn how to model and incorporate spatial dependencies into their empirical analyses. The course will cover basic as well as more advanced concepts ranging from the different typologies of spatial data, through the definition of connectivity in space (spatial weights matrices), to a comprehensive treatment of various spatial econometric models, both cross-sectional as well as panel. Estimation methods presented will include MLE (maximum likelihood), GMM (generalized method of moments), GLS (generalized least squares), and GS2SLS (generalized spatial two-stage least squares). The latter part of the course will deal with special topics such as panel data models, and various testing procedures.

Instructor:

Gianfranco Piras, Associate Professor of Economics, The Catholic University of America, Washington, D.C.

Organization:

The courses are organized into a format that includes morning (theoretical) lectures and afternoon computing lab and applications sessions.

Material:

Suggested readings include:

Kelejian H.H. and Piras G. (2017) "Spatial Econometrics, 1st Edition", Academic Press.

Additional readings will be provided during the course.

Applications:

Application Period Opens: January 8, 2019

Extended Application Deadline: April 23, 2019

Acceptance Notification: Two days after application is received

Confirm Participation by April 27, 2019

Important Dates:

Applicants should submit a curriculum vitae and a brief statement of interest to: rri@mail.wvu.edu. Applicants will be screened for suitable levels of preparation and background, and placed into the course on a first-come, first-served basis.

Fees: (Fees may change)

Course fees are \$1,500. Fees cover course tuition, lunches and course material. Submitted fees will be non-refundable. **Accommodation and other living expenses are not included.** A block of rooms will be reserved at nearby hotels at a discounted rate.

Location:

The course will be hosted by West Virginia University's Regional Research Institute located at 886 Chestnut Ridge Road, Morgantown, WV, United States 26506.

