

Seminar on Machine Learning in Econometrics

Prof. Daniel Wilhelm, PhD

LS (Seminar)

Sommersemester/summer semester 2026

This seminar discusses machine learning methods in econometrics and empirical work in economics.

Topics will include:

1. classification
2. text analysis
3. treatment effect estimation with high-dimensional heterogeneity
4. network data
5. policy learning

Studiengang: <i>Program:</i>	MSc
Termin Vorbesprechung (tt.mm.jjjj): <i>Date of preliminary meeting (dd.mm.yyyy):</i>	Kick-off Meeting at the beginning of the semester Registration will be in March 2026 via LSF (01.03 - 21.03.2026).
*Bearbeitungszeitraum für die Hausarbeit: <i>*Working period for term paper:</i>	
*Seminartermin: <i>*Seminar date:</i>	Presentation at the end of the semester, date tbd
Veranstaltungsort: <i>Venue:</i>	LMU Mainbuilding or nearby, address and room tbd
falls außerhalb: Kostenschätzung: <i>if out of Munich: estimated costs:</i>	€
Sprache: <i>Language:</i>	English
Empfohlene Vorkenntnisse: <i>Recommended courses:</i>	Master level econometrics and basic statistics, probability concepts
Methodischer Schwerpunkt: <i>Methodological background:</i>	The focus is on the methodological contribution of papers, but will also discuss applications.
*Grundlagenliteratur: <i>*Basic references:</i>	
*Kontakt: <i>Contact:</i>	

* Optional (falls schon bekannt) / optionally (if already known)