

Econometrics

Academic Year: 2013 | 2014

Instructor(s): Leonor Modesto

Semester: 1st / 2nd

Course Description:

The Simple Classical Linear Regression Model; Statistical Inference in the Simple Classical Linear Regression Model. The General Linear Regression Model; Statistical Inference in the General Linear Regression Model. Dummy Variables. Multicollinearity. Autocorrelated and Heteroskedastic errors. Stationarity and Cointegration.

Course Objectives:

- Capacity to select and use appropriate quantitative methods for solving management and economic problems.
- Capacity to conduct statistical analysis and apply appropriate statistical inference tools in data analysis.
- Capacity to use computers to describe and analyse data, present them graphically and explore relationships between variables.

Grading:

Two Written exams: 80%

Continuous Evaluation: 20%

Bibliography:

Griffiths, W.E., R.C. Hill & G.G. Judge - Learning and Practicing Econometrics, John Wiley and Sons.

Wooldridge, J. M. - Introductory Econometrics, Thomson.