

Course-Code

Econometrics	25045
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Academic Year

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Semester

2003/04	2	anual
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Group/s

Professors

Office

Telephone

04	Montserrat Farell	B3-198	581-2932
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PROGRAM

OFICIAL DESCRIPTORS OF THE COURSE

The classical regression model: estimation, inference and prediction. Extensions: restrictions, colinearity and dummy variables. Generalized Least Squares. Introduction to Time Series Analysis

OBJECTIVES OF THE COURSE

In this course we apply statistical techniques to empirically analyze economic models.

PREREQUISITES

It is very important that the student has already taken the mathematics and statistics courses

DETAILED CONTENTS

I. INTRODUCTION

II. REVIEW

III. II. THE CLASSICAL MODEL

- a) Interpretation
- b) Assumptions
- c) Estimation
- d) Goodness of fit
- e) Properties of the OLS estimator

IV. PREDICTION

V. RESTRICTIONS AND HYPOTHESIS TESTS

VI. DUMMY VARIABLES

VII. SPECIFICATION ERRORS

VIII. COLLINEARITY

IX. GENERALIZED LEAST SQUARES

X DYNAMIC MODELS

XI. INTRODUCTION TO TIME SERIES ANALYSIS

REFERENCES

Gujarati, D., *Basic Econometrics*, Second Edition, McGraw-Hill.

Maddala, G.S., *Introduction to Econometrics*, Second Edition, Macmillan.

Kmenta, J., *Elements of Econometrics*, Second Edition, MacMillan.

Johnston, *Econometric Methods*

EXAM RULES AND EVALUATIONS

Option 1: Two partial exams.

The first partial will be on the official date for the partial exam (09/02/04) at 14:30. The second partial will be on the 3rd of June. You will pass the course if you average a minimum of a 5 with a 4 or more in any of the partials. If you fail one of the partials you can go to the final IN JUNE to take only the failed partial. I WILL NOT KEEP PARTIAL GRADES FOR THE SEPTEMBER EXAM UNDER ANY CIRCUMSTANCES

Option 2: Two partial exams plus exercises.

90% 2 partial exams and 10% exercises. Same rules that are explained in Option 1 for the combination of exam plus two exercises per semester.

Option 3: Final Exam. It will take place on the official dates of June and September.

CLASS WEB PAGE: <http://pareto.uab.es/mfarell/econometria>

OFFICE HOURS: (first semester) Tues. and Thur.: 11:45-12:45

Wed.: 12:30-13:30

