

SUBJECT TEACHING GUIDE

G1637 - Econometrics II

Degree in Economics

Academic year 2019-2020

1. IDENTIFYING DATA			
Degree	Degree in Economics	Type and Year	Compulsory. Year 3
Faculty	Faculty of Economics and Business Studies		
Discipline	Subject Area: Econometric Methods Module: Training in Quantitative Methods		
Course unit title and code	G1637 - Econometrics II		
Number of ECTS credits allocated	6	Term	Semester based (1)
Web	http://moodle.unican.es		
Language of instruction	English	Mode of delivery	Face-to-face

Department	DPTO. ECONOMIA
Name of lecturer	ALEXANDRA PILAR SOBERON VELEZ
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Other lecturers	PAULA NAVARRO ESTEBAN

3.1 LEARNING OUTCOMES

- Understand the objectives of econometrics and econometric methodology
 - Knowing the classical and modern econometric methods
 - Knowing the types of economic data and their statistical properties
 - Learning the art of building econometric models
 - Knowing how to interpret , criticize and apply econometric models
 - Knowing how to analyze and predict economic data
 - Knowing how to use econometric software
 - Knowing the basics of programming languages
 - Knowing how to identify and apply appropriate econometric methods in solving real economic problems
 - Learn to know from the empirical economic analysis

4. OBJECTIVES

Understand the objectives of econometrics. Know both classic and modern econometric methods.

6. COURSE ORGANIZATION

CONTENTS

1	Multiple regression analysis: Asymptotic Theory
2	Multiple regression analysis: Advanced issues.
3	Panel Data.
4	Instrumental variable methods.

7. ASSESSMENT METHODS AND CRITERIA

Description	Type	Final Eval.	Reassessn	%
Continous assessment exam 1	Written exam	No	Yes	20,00
Continous assessment exam 2	Laboratory evaluation	No	Yes	20,00
Final evaluation	Written exam	Yes	Yes	60,00
TOTAL				100,00
Observations				
Observations for part-time students				

8. BIBLIOGRAPHY AND TEACHING MATERIALS

BASIC

Stock, J.H. y Watson, M.W. (2012) Introduction to Econometrics (3^a ed.). Pearson Education, S.A.
Wooldridge, J. (2008) Introductory Econometrics: A Modern Approach (4th ed.). South Western Educational Publishing