

GUÍA DOCENTE ABREVIADA DE LA ASIGNATURA

G1637 - Econometrics II

Doble Grado en Administración y Dirección de Empresas y Economía
Grado en Economía

Curso Académico 2021-2022

1. DATOS IDENTIFICATIVOS			
Título/s	Doble Grado en Administración y Dirección de Empresas y Economía		Tipología v Curso
			Obligatoria. Curso 3 Obligatoria. Curso 3
Centro	Facultad de Ciencias Económicas y Empresariales		
Módulo / materia	MATERIA MÉTODOS ECONÓMICOS MÓDULO DE FORMACIÓN EN MÉTODOS CUANTITATIVOS		
Código y denominación	G1637 - Econometrics II		
Créditos ECTS	6	Cuatrimestre	Cuatrimestral (1)
Web	http://moodle.unican.es		
Idioma de impartición	Inglés	Forma de impartición	Presencial

Departamento	DPTO. ECONOMIA
Profesor responsable	ALEXANDRA PILAR SOBERON VELEZ
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Número despacho	Edificio de las Facultades de Derecho y Ciencias Económicas y Empresariales. Planta: + 1. DESPACHO CONTRATADO DOCTOR (E145)
Otros profesores	

3.1 RESULTADOS DE APRENDIZAJE

- Comprender los objetivos de la econometría y la metodología econométrica
- Conocer los métodos econométricos clásicos y modernos
- Conocer los tipos de datos económicos y sus propiedades estadísticas
- Aprender el arte de la construcción de modelos econométricos
- Saber interpretar, criticar y aplicar modelos econométricos
- Saber analizar y predecir datos económicos
- Saber utilizar software econométrico
- Conocer los fundamentos de los lenguajes de programación
- Saber identificar y aplicar los métodos econométricos apropiados en la resolución de problemas económicos reales
- Saber aprender a partir del análisis económico empírico

4. OBJETIVOS

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

6. ORGANIZACIÓN DOCENTE

CONTENIDOS

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

7. MÉTODOS DE LA EVALUACIÓN

Descripción	Tipología	Eval. Final	Recuper.	%
Continuous assessment exam 1	Examen escrito	No	Sí	20,00
Continuous assessment exam 2	Evaluación en laboratorio	No	Sí	20,00
Final Exam	Examen escrito	Sí	Sí	60,00
TOTAL				100,00

Observaciones

The course is divided into two blocks. In order to evaluate the first block there will be a continuous assessment exam consisting in a Theoretical exam with some multiple choice questions (Continuous assessment exam 1) and a computer based exam (Continuous assessment exam 2). Note that the grade of the Continuous assessment exam will be the average of the grades obtained by the student in Continuous assessment exams 1 and 2. The second block will be evaluated on the final exam together with the rest of the course. The final grade is the weighted average of the marks obtained in the Continuous assessment test and the final exam, as long as the minimum score in Continuous assessment and Final exam are both greater than five. In the case of failure, the final grade obtained by the student will be calculated by taking the weighted average of the grades obtained in the different evaluation exams and, in any case, the final grade will be 4.5 out of 10.

Students with a final grade of less than 5 will be examined in the extraordinary call for the entire course through a single exam that encompasses all the content of the course.

If it is not possible to carry out the evaluation in person due to the evolution of the pandemic, the evaluation system will be the same, being carried out electronically through the available resources.

Criterios de evaluación para estudiantes a tiempo parcial

Part-time students will take the same final evaluation than full-time students as well as the continuous assessment make-up exam. It will be necessary to obtain a minimum grade of 5 in both exams. In case of having failed the subject, the final grade obtained by the student will be obtained by calculating the average of the grades obtained in both exams, and in no case may the final grade exceed 4.5 out of 10.

Students with a final grade of less than 5 will be examined in the extraordinary call for the entire subject through a single exam similar to that of full-time students.

If it is not possible to carry out the evaluation in person due to the evolution of the pandemic, the evaluation system will be the same, being carried out electronically through the available resources.

8. BIBLIOGRAFÍA Y MATERIALES DIDÁCTICOS

BÁSICA

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

Esta es la Guía Docente abreviada de la asignatura. Tienes también publicada en la Web la información más detallada de la asignatura en la Guía Docente Completa.