

SUBJECT TEACHING GUIDE

G1637 - Econometrics II

DOUBLE DEGREE IN ADMINISTRATION AND BUSINESS MANAGEMENT AND ECONOMICS

Degree in Economics
Academic year 2021-2022

1. IDENTIFYING DATA			
Degree	DOUBLE DEGREE IN ADMINISTRATION AND BUSINESS MANAGEMENT AND ECONOMICS		Type and Year Compulsory. Year 3 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
E-mail	alexandra.soberon@unican.es
Office	Edificio de las Facultades de Derecho y Ciencias Económicas y Empresariales. Planta: + 1. DESPACHO CONTRATADO DOCTOR (E145)
Other lecturers	

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	%
Continuous assessment exam 1	Written exam	No	Yes	20,00
Continuous assessment exam 2	Laboratory evaluation	No	Yes	20,00
Final evaluation	Written exam	Yes	Yes	60,00
TOTAL				100,00

Observations

The course is divided into two blocks. In order to evaluate the first block there will be a continuous assessment test 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 tests 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 test and the 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 tests and , in any case, the final grade will be above 4.5 over 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.

Observations for part-time students

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 test similar to that of full-time.

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. 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