

## SUBJECT TEACHING GUIDE

G943 - 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	G943 - Econometrics II				
Number of ECTS credits allocated	6	Term	Semester based (1)		
Web	<a href="http://moodle.unican.es">http://moodle.unican.es</a>				
Language of instruction	Spanish	English Friendly	Yes	Mode of delivery	Face-to-face

Department	DPTO. ECONOMIA				
Name of lecturer	ALEXANDRA PILAR SOBERON VELEZ				
E-mail	<a href="mailto:alexandra.soberon@unican.es">alexandra.soberon@unican.es</a>				
Office	Edificio de las Facultades de Derecho y Ciencias Económicas y Empresariales. Planta: + 1. DESPACHO CONTRATADO DOCTOR (E145)				
Other lecturers	PATRICIA MORENO MENCÍA				

### 3.1 LEARNING OUTCOMES

- Understand the objectives of econometrics and econometric methodology.
- Know the classic and modern econometric methods.
- Know the types of economic data and their statistical properties.
- Learn the art of econometric model building.
- Know how to interpret, criticize and apply econometric models.
- Know how to analyze and predict economic data.
- Know how to use econometric software.
- Know the fundamentals of programming languages.
- Know how to identify and apply the appropriate econometric methods in solving real economic problems.
- Know how to learn from empirical economic analysis.

### 4. OBJECTIVES

To familiarize the student with the classic econometric methods and with the art of econometric modeling , consolidating the ideas acquired in the first course of econometrics.

### 6. COURSE ORGANIZATION

CONTENTS	
1	Multiple regression analysis: asymptotic theory
2	Multiple regression analysis: advanced aspects
3	Regression analysis with panel data
4	Instrumental variable estimation methods

## 7. ASSESSMENT METHODS AND CRITERIA

Description	Type	Final Eval.	Reassessn	%
Description Continuous assessment evaluation 1	Written exam	No	Yes	20,00
Description Continuous assessment evaluation 2	Laboratory evaluation	No	Yes	20,00
Description Final exam	Written exam	Yes	Yes	60,00
<b>TOTAL</b>				<b>100,00</b>

### Observations

The course is divided into two blocks. In the first block, there will be a continuous assessment test consisting of a theoretical-practical exam with some test questions (Continuous Assessment Test 1) and a computer practice (Continuous Assessment Test 2). The mark of the continuous evaluation test will be the arithmetic mean of the marks obtained in the continuous evaluation tests 1 and 2. The second block will be evaluated in the final exam together with the rest of the subject. The final grade will be the weighted average of the marks obtained in the continuous assessment test and in the final exam, as long as the minimum score in the continuous assessment test and the final exam are not less than five. In case of having failed the subject, the final grade obtained by the student will be obtained by calculating the weighted average of the grades obtained in the different assessment tests, 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 course through a single test 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 exam as full-time students as well as the continuous assessment make-up test. 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 weighted 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 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. BIBLIOGRAPHY AND TEACHING MATERIALS

### BASIC

Stock, J.H. y Watson, M.W. (2012) *Introducción a la Econometría* (3ª ed.). Pearson Education, S.A.

Wooldridge, J. (2019) *Introductory Econometrics: A Modern Approach* (7th ed.). Cengage Learning.

Wooldridge, J. (2015) *Introducción a la Econometría: Un Enfoque Moderlo* (5th ed.). Cengage Learning.