

SUBJECT TEACHING GUIDE

G942 - Econometrics I

DOUBLE DEGREE IN ADMINISTRATION AND BUSINESS MANAGEMENT AND ECONOMICS

Degree in Economics
Academic year 2022-2023

1. IDENTIFYING DATA					
Degree	DOUBLE DEGREE IN ADMINISTRATION AND BUSINESS MANAGEMENT AND ECONOMICS			Type and Year	Compulsory. Year 2 Compulsory. Year 2
Faculty	Faculty of Economics and Business Studies				
Discipline	Subject Area: Econometric Methods Module: Training in Quantitative Methods				
Course unit title and code	G942 - Econometrics I				
Number of ECTS credits allocated	6	Term	Semester based (2)		
Web	http://moodle.unican.es				
Language of instruction	Spanish	English Friendly	Yes	Mode of delivery	Face-to-face

Department	DPTO. ECONOMIA				
Name of lecturer	ALEXANDRA PILAR SOBERON VELEZ				
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Office	Edificio de las Facultades de Derecho y Ciencias Económicas y Empresariales. Planta: + 1. DESPACHO DE ALEXANDRA SOBERON VELEZ (E149)				
Other lecturers	LUIS ANTONIO ARTEAGA MOLINA				

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

Become familiar to the student with classical economic methods and the art of economic modeling.

6. COURSE ORGANIZATION

CONTENTS	
1	The Nature of Econometrics and Economic Data
2	The simple linear regression model
3	The multiple linear regression model: estimation
4	The multiple linear regression model: inference and validation
5	Multiple regression analysis with qualitative information
6	Heteroskedasticity

7. ASSESSMENT METHODS AND CRITERIA

Description	Type	Final Eval.	Reassessn	%
Theoretical exam. At the end of the fourth topic. Around the 12th week of the course. The recovery exam the same day of the ordinary final evaluation.	Written exam	No	Yes	20,00
Computer exam. At the end of the fourth topic. Around the 12th week of the course. The recovery exam the same day of the ordinary final evaluation.	Laboratory evaluation	No	Yes	20,00
Description Final exam	Written exam	Yes	Yes	60,00
TOTAL				100,00

Observations

The continuous evaluation will be carried out using the Moodle platform and will have the following structure:

- * Test 1: theoretical-practical exam with some multiple choice questions and theoretical questions. 20% of the final grade.
- * Test 2: practices with a computer. 20% of the final grade.

The final mark of the continuous evaluation will be the arithmetic mean of the marks obtained in the continuous evaluation tests 1 and 2. In the final exam, all the contents of the course will be evaluated through various theoretical and/or practical questions. The final mark of the subject will be the weighted average of the marks obtained in the continuous evaluation and in the final exam, as long as the minimum mark in the continuous evaluation and in the final exam is not less than a 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 evaluation tests, and in no case can said final grade exceed the grade of 4.9 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 that encompasses all the content of the course.

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

Observations for part-time students

Part-time students will take two exams on the day set for the final exam of the subject to assess all the skills of the course:

- * Laboratory practice: practical questions to be done in the computer room of the recovery test of the continuous evaluation of full-time students. 20% of the final grade.
- * Final exam: same exam as full-time students. 80% of the final grade.

The final mark of the subject will be the weighted average of the marks obtained in the laboratory practice and in the final exam, as long as the minimum mark in both exams is not less than a five. In case of having failed the subject, the extraordinary evaluation will be the same as that of full-time students.

In the event that it is not possible to carry out the evaluation in person due to the evolution of the pandemic, the evaluation system will be exactly 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

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

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

