SUBJECT TEACHING GUIDE

G1637 - Econometrics II

DOUBLE DEGREE IN ADMINISTRATION AND BUSINESS MANAGEMENT AND ECONOMICS
Degree in Economics
Academic year 2023-2024

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 DE ALEXANDDRA SOBERON VELEZ (E149)
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	%
Written exam at the end of the first block of topic 3. Around the 10th week of the course. The recovery exam will be jointly the with the ordinary final evaluation.	Written exam	No	Yes	20,00
Computer exam at the end of the first block of topic 3. Around the 10th week of the course. The recovery exam will be jointly the with the ordinary final evaluation.	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 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 examns 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 encompases 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 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. BIBLIOGRAPHY AND TEACHING MATERIALS

BASIC

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