

SUBJECT TEACHING GUIDE

G895 - Econometrics

Double Degree in Business Administration and Management and Labour Relations
 Double Degree in Law and Administration and Business Management
 Degree in Business Administration and Management
 First Degree in Business Administration and Management

Academic year 2023-2024

1. IDENTIFYING DATA					
Degree	Double Degree in Business Administration and Management and Labour Relations Double Degree in Law and Administration and Business Management Degree in Business Administration and Management First Degree in Business Administration and Management			Type and Year	Compulsory. Year 4 Compulsory. Year 5
Faculty	Faculty of Economics and Business Studies				
Discipline	Subject Area: Econometric Methods Module: Training in Quantitative Methods				
Course unit title and code	G895 - Econometrics				
Number of ECTS credits allocated	6	Term	Semester based (2)		
Web	http://moodle.unican.es				
Language of instruction	Spanish	English Friendly	No	Mode of delivery	Face-to-face

Department	DPTO. ECONOMIA				
Name of lecturer	LUIS ANTONIO ARTEAGA MOLINA				
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Other lecturers	SANTIAGO PEREDA FERNANDEZ IGNACIO HERRERA ROJO ROBERTO PLANCHUELO TEJEIRO				

3.1 LEARNING OUTCOMES

- To understand econometrics methodology and objectives.
- Ability to apply matrix algebra , probability and statistical inference in regression analysis with economic data.
- To know the different types of economic data and their statistical properties.
- To know how to interpret, criticize and use regression models.

4. OBJECTIVES

To train students to understand, build and use regression models for business-decision making.

6. SUBJECT PROGRAM

CONTENTS

1	Block I: The Linear Regression Model
1.1	Economic Questions & Data
1.2	Linear Regression with One Regressor
1.3	Hypothesis Tests and Confidence Intervals
2	Block II: The Multiple Regression Model
2.1	Linear Regression with Multiple Regressors
2.2	Hypothesis Tests and Confidence Intervals in Multiple Regression
2.3	Nonlinear Regression Functions

7. ASSESSMENT METHODS AND CRITERIA				
Description	Type	Final Eval.	Reassessn	%
Continuous assessment exam I	Written exam	No	Yes	25,00
Continuous assessment exam II	Laboratory evaluation	No	Yes	25,00
Final Exam	Written exam	Yes	Yes	50,00
TOTAL				100,00
Observations				
<p>The continuous assessment test is liberatory, being the part released Block I. Continuous evaluation will be carried out using the Moodle platform and will have the following structure:</p> <p>1.- Continuous assessment exam I: theoretical-practical exam with multiple-choice and theoretical questions. 25% of the final grade.</p> <p>2.- Continuous assessment exam II: computer exercises. 25% of the final grade.</p> <p>The final mark of the continuous evaluation will be the arithmetic mean of the marks obtained in continuous evaluation exams I and II. A minimum grade of 4 is required in the continuous assessment to be able to release Block I. In case of having failed the continuous evaluation, on the day of the final exam, before it, a recovery exam will take place. This recovery exam will consist of a set of theoretical and practical questions to be carried out in the computer room.</p> <p>In the final exam (ordinary call) the contents corresponding to Block II will be evaluated. Like the continuous assessment, a minimum grade of 4 is required to be able to release Block II.</p> <p>If the previously defined requirements are met, the final grade for the course will be obtained by calculating the arithmetic mean between the continuous assessment (Block I) and the final exam (Block II). The course is passed with a final grade equal to or greater than 5. In case of failing 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 may said final grade exceed a grade of 4.9 out of 10.</p> <p>Students with a final grade of less than 5 will be examined in the extraordinary call only for the blocks in which they have obtained a grade of less than 4.</p> <p>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.</p>				
Observations for part-time students				
<p>Part-time students will take two exams on the day set for the final exam (ordinary call) of the subject to assess all the course skills:</p> <p>1.- Laboratory test: theoretical-practical questions to be carried out in the computer room of the continuous assessment recovery test for full-time students. 50% of the final grade.</p> <p>2.- Final exam: same exam as full-time students. 50% of the final grade.</p> <p>The final grade for the course will be the weighted average of the grades obtained in the laboratory test and final exam, as long as the minimum grade in both exams is not less than 4. The course is passed with a final grade equal to or greater than 5. In case of failing 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, the final grade exceeds a grade of 4.9 out of 10. The extraordinary evaluation will be the same as that of the full-time students.</p> <p>In the event that it is not possible to carry out the evaluation in person due to future epidemiological scenarios, the evaluation system will be exactly the same, being carried out electronically through the available resources.</p>				

8. BIBLIOGRAPHY AND TEACHING MATERIALS

BASIC

Stock, J. H., & Watson, M. W. (2012). *Introducción a la econometría (3ª ed.)*. Pearson Educación.