SUBJECT TEACHING GUIDE

G943 - 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	G943 - Econometrics II					
Number of ECTS credits allocated	6	Term		Semester based (1)		
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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Other lecturers	SANTIAGO PEREDA FERNANDEZ

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	%
Theoretical exam. It will take place after the end of the first block of the topic 3. Around the 10th week of the course.	Written exam	No	Yes	20,00
Computer exam. It will take place after the end of the first block of the topic 3. Around the 10th week of the course.	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 will not be lower than a five.
In case of failing the subject, the final grade obtained by the student will be obtained by calculating the average
of the grades obtained in the different evaluation tests, not being able to exceed in any case said
final grade the grade of 4.9 out of 10. Students with a final grade lower than 5 will be examined in the call
extraordinary examination of 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 will be exactly the same if it is carried out telematically 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 telematically 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.