Course unit code						
Course unit title	ECONOMETRICS					
GENERAL INFORMATION						
Study programme					Year	3
Director of the course and assistant	Alen Belullo					
Course status[1]	X	Mandatory		Elective		
Credits allocated and type of lectures						
			Winter semester		Summer semester	
ECTS students workload					6	
Number of hours per semester					60	

Course objectives, teaching and learning methods and learning outcomes

- To develop an understanding of the use of regression analysis and related techniques for quantifying economic relationships and testing economic theories.
- To equip students to read and evaluate empirical papers in professional journals.
- To provide students with practical experience of using mainstream regression programmes to fit economic models.

Requirements, correspondence and correlativity

Basic knowledge in calculus is required.
The Course is partially or full comparable with the courses:

1. Econometria (Corso di laurea in economia dei mercati internazionali e delle nuove tecnologie, Bocconi, Milano, Italia)
2. Introduction to econometrics (London School of Economics, UK)

Course content (list of topics)

1. The Nature of Regression Analysis
2. Two Variable Regression Model
3. Classical Normal Linear Regression Model
4. Interval Estimation and Hypothesis Testing
5. Multiple Regression Analysis
6. Regression on Dummy variables
7. Multicollinearity
8. Heteroscedasticity
9. Autocorrelation

Modes of instruction and acquiring knowledge (mark in **bold)**

Lectures	Seminars and workshops	**Exercises**	**Individual tasks**	Multimedia and internet
Distance learning	**Counseling**	Laboratory	**Tutorial**	Fieldwork

Student requirements

Students have to participate actively to the lectures and exercises.

Assessment and evaluation of students (mark in **bold)**

Attendance	Class participation	**Seminar paper**	Experimental work

[1] Mark with „X“

Written exam	Oral exam	Essay	**Research**
Project	**Continuous assessment**	Report	**Practical work**

Assessment breakdown within the *European credit transfer system*

REQUIREMENTS	HOURS (estimation)	LEARNING OUTCOMES	SHARE IN ECTS	SHARE IN GRADE
Class attendance and participation	60		36%	0%
Tests	30		18%	20%
Individual research and presentation	38		23%	30%
Written exam	40		24%	50%

According to the *Code of evaluation* the final grade is obtained as follows:

A = 90 – 100% 5 (excellent)
B = 80 – 89,9% 4 (very good)
C = 70 – 79,9% 3 (good)
D = 50 – 69,9% 2 (sufficient)

Bibliography

Mandatory bibliography

1. Gujarati, D., Basic Econometrics, McGraw-Hill Higher Ed., 4th edition, 2002.
2. Wooldridge, J., Introductory Econometrics: A Modern Approach, South-Western, Fifth Edition, 2013.

Additional bibliography

1. Greene, W., Econometric Analysis, Pearson, 8th Edition, 2017.

Additional information on the course