

Econometrics

Academic Year: (2018 / 2019)

Review date: 07-05-2018

Department assigned to the subject: Economics Department

Coordinating teacher: VELASCO GOMEZ, CARLOS

Type: Compulsory ECTS Credits : 3.0

Year : 2 Semester : 2

DESCRIPTION OF CONTENTS: PROGRAMME

1. The nature of econometrics and economic data
2. The simple regression model
3. Multiple regression analysis: estimation
4. Multiple regression analysis: inference
5. Nonlinear regression using linear multiple regression.
6. Discrete choice
7. Instrumental variables estimation and two stages least squares

% end-of-term-examination: 60

% of continuous assessment (assignments, laboratory, practicals...): 40