Topics in Econometrics (A)

Academic Year: (2019 / 2020) **Review date: 08-05-2020**

Department assigned to the subject: Economics Department

Coordinating teacher: DELGADO GONZALEZ, MIGUEL ANGEL

Type: Electives ECTS Credits : 4.0

Year : 2 Semester : 2

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Econometrics I, Econometrics II and Econometrics III

OBJECTIVES

This course covers advanced topics of econometric and statistical theory that are not studied by the sufficient depth in the previous courses, providing key tools for the development of research in econometric methodology. Its contents are decided in agreement to the current importance of the topics and they will cover themes on non- and semi-parametric inference and identification, stochastic processes, inference based on empirical processes, bootstrap methods in Econometrics and specification tests.

DESCRIPTION OF CONTENTS: PROGRAMME

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LEARNING ACTIVITIES AND METHODOLOGY

Training activities

Lectures
Practical classes
Problem Sets
Individual student work
Tutorials

Teaching methodology

Exhibitions in class with teacher support and audiovisual media, in which the main concepts of matter are developed and the literature is provided to supplement student learning.

Practical classes with resolution of exercises and problems that illustrate the theory and allow to study particular cases and small extensions.

Problem sets to solve at home individually, helping to systematize the study of the subject and to revise fundamental concepts.

ASSESSMENT SYSTEM

Homeworks and final exam

% end-of-term-examination:	50
% of continuous assessment (assigments, laboratory, practicals...):	50

BASIC BIBLIOGRAPHY

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