Temas de Econometría A

Curso Académico: (2020 / 2021) **Fecha de revisión: 07-09-2020**

Departamento asignado a la asignatura: Departamento de Economía

Coordinador/a: DELGADO GONZALEZ, MIGUEL ANGEL

Tipo: Optativa Créditos ECTS : 4.0

Curso : 2 Cuatrimestre : 2

REQUISITOS (ASIGNATURAS O MATERIAS CUYO CONOCIMIENTO SE PRESUPONE)

Econometría I, Econometría II y Econometría III

OBJETIVOS

Esta asignatura cubre tópicos avanzados de teoría econométrica y estadística que no son estudiados con la suficiente profundidad en los cursos anteriores, proporcionando herramientas clave para el desarrollo de investigación en metodología econométrica. Su contenido se determina de acuerdo a la actualidad de los temas y cubrirán materias como inferencia e identificación no paramétrica y semiparamétrica, procesos estocásticos, inferencia basada en procesos empíricos, métodos bootstrap en Econometría y contrastes de especificación.

DESCRIPCIÓN DE CONTENIDOS: PROGRAMA

1. Inferencia sobre densidades de Lebesgue y curvas de regresión.
2. Inferencia en modelos semiparamétricos utilizando suavizado.
3. Pruebas de especificación utilizando datos agrupados: pruebas de Chi-cuadrado.
4. Pruebas de especificación omnibus: procesos empíricos y suavizado.

SISTEMA DE EVALUACIÓN

Evaluación continua: 2 tareas

Examen final: examen en casa.

Peso porcentual del Examen Final:	50
Peso porcentual del resto de la evaluación:	50

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