Temas de Econometría B

Curso Académico: (2023 / 2024) **Fecha de revisión: 02-08-2023**

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 en modelos no-paramétricos.
2. Inferencia en modelos semiparamétricos.
3. Pruebas de especificación utilizando datos agrupados: pruebas de Chi-cuadrado.
4. Pruebas de especificación omnibus: procesos empíricos y suavizado.

ACTIVIDADES FORMATIVAS, METODOLOGÍA A UTILIZAR Y RÉGIMEN DE TUTORÍAS

Se impartirán clases sobre cada uno de los cuatro temas. Se han de entregar 3 conjuntos de problemas durante el curso. Cada uno de los participantes deberá aplicar los contenidos del curso en un trabajo final que puede estar relacionado con sus intereses de investigación. El contenido del trabajo final será discutido con el profesor de la asignatura durante las tutorías, donde se orientará sobre la metodología a seguir, bibliografía relevante y software disponible.

SISTEMA DE EVALUACIÓN

Evaluación continua: 3 tareas

Examen final: examen en casa.

Peso porcentual del Examen Final:	60
Peso porcentual del resto de la evaluación:	40

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