



COURSE: Quantitative Methods for Business

Studies: Finance and accounting

Year: 3

Term: Fall

CHRONORAM

Week	Session	Topic	GROUP		Indicate Room	Session with two professors – (*)	Student's Task		
			BIG	Small			DESCRIPTION	Compulsory Hours	Weekly working hours Maximal 7 H
1	1	Topic 1. Motivation and revision of basic concepts of the multiple regression model	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	4
1	2	Activity 0: Exercises on Lineal Algebra		X		NO	Consult the guide corresponding to the problem set.	1,5	
2	3	Topic 1.Sampling distributions of the OLS estimator. Testing hypotheses about a single population parameter. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
2	4	Activity 0: Exercises on Lineal Algebra		X		NO	Consult the guide corresponding to the problem set.	1,5	
3	5	Topic 1.Sampling distributions of the OLS estimator. Testing hypotheses about a single population parameter. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
3	6	Activity 1: Introduction to the application of econometric software. Some estimation exercises.			Computer room	NO	Consult the guide corresponding to the laboratory activity. 1	1,5	
4	7	Topic 1. Confidence intervals. Testing linear combinations of variables. Testing multiple linear equations: The F-test	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
4	8	Activity 2: Inference in multiple regression		X		NO	Consult the guide corresponding to the problem set. 1	1,5	
5	9	Topic 2. Multiple regressions with dummy variables. Multiple regressions with dummy variables. Interactions with	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5

		dummy variables. Examples.							
5	10	Activity 3: Estimation and inference in the multiple regression model.		X	Computer room	NO	Consult the guide corresponding to the laboratory activity. 1	1,5	
6	11	Topic 2. A binary dependent variable: the linear probability model. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	4
6	12	Activity 4: Multiple regression with dummy variables.		X		NO	Consult the guide corresponding to the problem set. 2	1,5	
7	13	Topic 3. Multicollinearity. Perfect Colinearity. The effects of colinearity. Indicators of multicollinearity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
7	14	Activity 5: The regression model with binary variables.		X	Computer room	NO	Consult the guide corresponding to the laboratory activity. 2	1,5	
8	15	Midterm exam	X			NO	Studying for the exam	1,5	5
8	16	Activity 6: Multicollinearity		X		NO	Consult the guide corresponding to the problem set. 3	1,5	
9	17	Topic 4. Heteroskedasticity. Consequences of heteroskedasticity for the OLS estimator. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
9	18	Activity 7: Multicollinearity		X	Computer room	NO	Consult the guide corresponding to the laboratory activity. 3	1,5	
10	19	Topic 4. Robust estimation of heteroskedasticity. Testing for heteroskedasticity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
10	20	Activity 8: Heteroskedasticity.		X		NO	Consult the guide corresponding to the problem set. 4	1,5	
11	21	Topic 4. Testing for heteroskedasticity (continuation) . Generalized least squares. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
11	22	Activity 9: Testing for heteroskedasticity		X		NO	Consult the guide corresponding to the problem set. 4	1,5	
12	23	Topic 4. Generalized least squares (continuation). Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
12	24	Activity 10: Heteroskedasticity		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity 4.	1,5	
13	25	Topic 5. Endogenous regressors. Causes of endogeneity. Examples	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5
13	26	Activity 11: Endogenous regressors		X		NO	Consult the guide corresponding to the problem set. 5	1,5	
14	27	Topic 5. Instrumental Variables and testing endogeneity. Examples.	X			NO	Study of the material covered. (presentation, recommended literature)	1,5	5

14	28	Activity 12: Endogeneity		X	Computer Room	NO	Consult the guide corresponding to the laboratory activity 5.	1,5	
SUBTOTAL								42	+ 68 = 110
15		Study for the exam							10
16-18		Preparation for the final exam. Final exam.						3	27
TOTAL								150	

CRONOGRAMA LABORATORIOS EXPERIMENTALES						
SE- SIÓN	SE- MA- NA	DESCRIPCIÓN DEL CONTENIDO DE LA SESIÓN (El grupo se subdivide en dos. En el horario se programan dos sesiones en el laboratorio indicado en esa semana)	LABORATORIO EN EL QUE SE REALIZAN LAS SESIONES	TRABAJO DEL ALUMNO DURANTE LA SEMANA		
				DESCRIPCIÓN	HORAS PRESENC IALES	HORAS TRABJO Semana Máximo 7 H
1					1,5	
2					1,5	
3					1,5	
4					1,5	
TOTAL						