



<b>COURSE: Quantitative Methods II</b>		
<b>MASTER UNIVERSITARIO in Business and Finance</b> <b>Teacher: Helena Veiga</b>	<b>ECTS:5</b>	<b>TERM: 2</b>

<b>WEEKLY PLANNING</b>								
<b>WEEK</b>	<b>SESSION</b>	<b>DESCRIPTION</b>	<b>GROUP</b>		<b>Special room for session</b>	<b>WEEKLY PROGRAMMING FOR STUDENT</b>		
			<b>1</b>	<b>2</b>		<b>DESCRIPTION</b>	<b>CLASS HOURS</b>	<b>HOMEWORK HOURS</b>
1	1	Introduction to endogeneity. Stochastic regressors and the properties of OLS estimators. Measurement errors in the variables.	X			Theory	2h	2h
1	2	Simultaneous equation biases. Instrumental variables estimation method.	X			Theory	2h	2h
2	1	Test of endogeneity. Practical examples in computer classroom. Problem set of topic 1.	X		Computer classroom	Theory and practice	2 h	2h
2	2	Introduction to models of binary dependent variable. Probit and Logit.	X			Theory	2h	2h
3	1	Estimation and inference in the binary choice models. Multinomial models.	X			Theory	2h	2h
3	2	The poisson regression model for count data. Estimation and inference.	X			Theory	2h	2h



4	1	Practical examples in computer classroom. Problema set of topic 2.	X		Computer Classroom	Practice	2h	2h
4	2	Introduction to models of limited dependent variable. The truncated regression model. Estimation and inference.	X			Theory	2h	2h
5	1	The censored regression model (TOBIT). Estimation and inference.	X			Theory	2h	2h
5	2	Practical examples in computer classroom. Problem set of topic 3.	X		Computer Classroom	Practice	1.5h	2h
6	1	Introduction to panel data. Fixed effects panel model. Estimation.	X			Theory	2h	2h
6	2	Random effects panel model. Estimation. Test of Hausman for selecting random or fixed effects model.	X			Theory	2h	2h
7	1	Estimation of estándar errors in finance panel data sets.	X			Theory	2h	2h
7	2	Practical examples in computer classroom.	X		Computer Classroom	Practice	2h	2h
<b>TOTAL</b>								