Freie Universität Bozen
Libera Università di Bolzano
Università Liedia de Bulsan

Syllabus
Course description

Course title	Applied Econometric Methods
Course code	29002
Scientific sector	SECS-P/05
Degree	PhD in Economics and Management
Semester and academic year	2nd semester 2016-2017
Year	1rst
Credits	4
Modular	no

Total lecturing hours	32
Total office hours	12
Total exercise hours	Not foreseen
Attendance	required
Prerequisites	
Course page	

Specific educational objectives	The aim of the module is to develop specific skills in applied econometric research by a mix of lectures and tutorials where each topic is discussed in both methodology and application. The intention is to provide a description of a number of different research methods and examples of how they may be applied to management and social science research problems for the collection and analysis of data. More specifically educational objective include: - Ability to apply theoretical and empirical models. - Ability to interpret the results of econometric analysis and draw appropriate conclusions. - Ability to efficiently plan and manage independent academic research.

Lecturer	Francesco Ravazzolo e-mail: francesco.ravazzolo@unibz.it
Scientific sector of the lecturer	SECS-P/05
Teaching language	English
Office hours	please refer to the lecturer's web page
Lecturing assistant	
List of topics covered	Part 1: Panel Data Review and estimation of panel data model Part 2: Bayesian estimation Modern Bayesian computation and MCMC

	Part 3: Time series models ARMA, VAR and time-varying volatility models Part 4: Forecasting Point and densit forecasts Evaluation of forecasts
Teaching format	Lectures, face-to-face coaching and mentoring.

Learning outcomes	The course will equip students with the following analytical skills: Analysis, Synthesis, Evaluation, Application; Numeracy and business research skills; Managing information and knowledge; Research related skills. In addition the course will develop the following behavioral, organizational and communication skills: personal effectiveness, learning, autonomy,technical expertise, communication and information technology, IT architecture and problem-solving using IT softwares. More precisely, the learning outcomes include: - Knowledge and understanding quantitative methodologies used by researchers in economics, business and management field, including data collection, data processing and analysis, model design and analytics - Applying knowledge and understanding to techniques for analysing quantitative data in economics, business and management - Making judgments regarding the suitability of particular methods to research in economics and business. - Making informed choices in regard to quantitative methods for decision-making , selection and application of research methods using statistical software, IT and communication skills, available statistical information and data. - Can be expected to be able to promote, within academic and professional contexts, technological and socio-economic advanced knowledge

Assessment	Written individual final assignment.
Assessment language	English
Evaluation criteria and criteria for awarding marks	Evaluation of the assignment

Required readings	References will be provided by the professor during the

	course
Supplementary readings	