

Syllabus

Course description

Course title	Applied Econometrics
Course code	27213
Scientific sector	SECS-P/05
Degree	L-33 Bachelor in Economics and Social Sciences (Curriculum Social Sciences)
Semester and academic year	2nd semester 2019/2020
Year	2nd year
Credits	6
Modular	No

Total lecturing hours	36
Total lab hours	---
Total exercise hours	18
Attendance	suggested, but not required
Prerequisites	Probability and Statistics course strongly suggested
Course page	https://www.unibz.it/en/faculties/economics-management/bachelor-economics-social-sciences/

Specific educational objectives	<p>The course refers to the typical educational activities and belongs to the scientific area of Economics.</p> <p>The aim of the module is to develop specific skills in applied econometric research by a mix of lectures, computer classes, and tutorials where each topic is discussed in both methodology and application.</p> <p>The intention is to introduce to the practice of econometrics by illustrating the methods and how they may be applied to problems of management and social science research.</p> <p>More specifically educational objectives include:</p> <ul style="list-style-type: none"> - Ability to interpret the results of econometric analysis and draw appropriate conclusions. - Ability to apply theoretical and empirical models to a real world context. - Learn statistical/econometric software to perform econometric analysis. - Ability to efficiently plan and manage economic and business studies. - Enhance organisational, analytical and communication skills through participation in group project work
--	--

Lecturer	Eduardo Rossi Office: E 3.10 e-mail: eduardo.rossi@unipv.it Web: https://www.unibz.it/en/faculties/economics-management/academic-staff
-----------------	---

Scientific sector of the lecturer	SECS-P/05
Teaching language	English
Office hours	18 hours Cockpit – students’ zone – individual timetable Webpage: https://www.unibz.it/timetable/?sourceId=unibz&department=26&degree=13141%2C13182
Lecturing assistant	Andrea Menapace (18 hours) Andrea.Menapace@unibz.it https://www.unibz.it/faculties/sciencetechnology/academic-staff/person/37264-andrea-menapace
Teaching assistant	---
Office hours	---
List of topics covered	<ul style="list-style-type: none"> - Statistics and probability review - Linear Regression with a Single Regressor: estimation, hypothesis testing and confidence interval. - Linear Regression and with Multiple Regressors - Hypothesis Tests and Confidence Intervals in Multiple Regression
Teaching format	Lectures, practical exercises, and group project.

Learning outcomes	<p>Knowledge and understanding The aim of the course is to equip students with a working knowledge of important econometric techniques. Students should be able to correctly specify, estimate and test the econometric models and to interpret properly results from the undertaken analyses.</p> <p>Applying knowledge and understanding Ability to perform econometric analysis. Students know how to use essential tools for working with economic data. Ability to perform all the mentioned econometric techniques by using appropriate software.</p> <p>Making judgments Ability to formulate models and to implement appropriate econometric tools for both the analysis and the interpretation of economic facts.</p> <p>Communication skills Ability to present in a consistent and precise manner the results obtained from the econometric analysis.</p> <p>Learning skills Ability to understand and analyze economic data from a quantitative perspective.</p>
--------------------------	---

Assessment	Final exam and an optional assignment. The final exam consists in a written paper concerning two parts:
-------------------	--

	<ul style="list-style-type: none"> - the first one includes review questions to test theoretical knowledge and understanding, - the second one covers empirical aspects and it is aimed at testing applied skills (but it is not computed-based).
Assessment language	English
Evaluation criteria and criteria for awarding marks	<p>Final grade is determined by the written exam.</p> <p>The purpose of the exam is to ascertain that students acquire the knowledge required to correctly use the econometric tools discussed during the lectures and possess the ability to properly interpret the results provided by these procedures.</p>
Required readings	Jim H. Stock and Mark W. Watson, <i>Introduction to Econometrics</i> , Pearson International 3d Edition.
Supplementary readings	<p>Marno Verbeek, <i>A Guide to Modern Econometrics</i>, Wiley 4th Edition.</p> <p>Christiaan Heij, Paul de Boer, Philip Hans Franses, Teun Kloek, and Herman K. van Dijk, <i>Econometric Methods with Applications in Business and Economics</i>, Oxford University Press.</p> <p>Additional references will be provided during the lectures.</p>