Universidad Zaragoza

Year : 2019/20

61340 - Econometrics: a Case Study

Syllabus Information

Academic Year: 2019/20
Subject: 61340 - Econometrics: a Case Study
Faculty / School: 109 -

Degree: 525 - Master's in Economics

ECTS: 3.0
Year: 1
Semester: Second semester
Subject Type: Optional
Module: ---

1.General information

1.1.Aims of the course

1.2.Context and importance of this course in the degree

1.3.Recommendations to take this course

2.Learning goals

2.1.Competences

2.2.Learning goals

2.3.Importance of learning goals

3.Assessment (1st and 2nd call)

3.1.Assessment tasks (description of tasks, marking system and assessment criteria)

4.Methodology, learning tasks, syllabus and resources

4.1.Methodological overview

The methodology followed in this course is oriented towards achievement of the learning objectives. A wide range of teaching and learning tasks are implemented, such as lectures, student participation, practical activities and autonoomus work (preparation of classes, readings, problems). The practical part prevails over the theoretical one.

Computing resources will be used, especially GRETL, STATA and GAUSS.

4.2.Learning tasks

The course includes the following learning tasks:

- Lectures (20 hours): compulsory attendace
- Autonomous work (45 hours): preparation of coursework and assignments, and study
- Presentation and defense of assignments (10 hours): compulsory attendance

4.3.Syllabus

The course will address the following topics:

Topic 1. Introduction

Topic 2. Prices, inflation and Exchange rates
Topic 3. Labour market: structuralist models vs hysteresis
Topic 4. Economic cycles
Topic 5. Stochastic convergence
Topic 6. Public Sector models

4.4.Course planning and calendar

Provisional calendar of dates:

Topic	Dates
Prices, inflation and Exchange rates - Persistence - Fractional Integration - Threshold models - STAR models	2nd week February
Labour market: structuralist models vs hysteresis - Structural change - Bai-Perron methodology	4th week February
Economic cycles - Markov-Switching models - Cycle concordance - Cycle dating	2nd week March
Stochastic convergence - Unit root tests - Stationarity tests - Deterministic trends	4th week March
Public Sector models - Cointegration - Error correction mechanism - Johansen methodology	2nd week April
Presentation and discussion of assignments	May

4.5.Bibliography and recommended resources