

61340 - Econometrics: a Case Study

Syllabus Information

Academic year: 2023/24

Subject: 61340 - Econometrics: a Case Study

Faculty / School: 109 - Facultad de Economía y Empresa

Degree: 525 - Master's in Economics

ECTS: 3.0

Year: 1

Semester: Second semester

Subject type: Optional

Module:

1. General information

The objective of the subject is that the student learns to estimate empirical models, make predictions and interpret these models from an economic point of view. Given its applied aspect, upon completion of the subject, the student will be able to carry out basic studies on multiple aspects of economics. It is a subject that can provide students with very useful elements to carry out all kinds of applied work.

<https://www.un.org/sustainabledevelopment/es/>. These approaches and objectives are aligned with the following Sustainable Development Goals (SDGs) of the United Nations 2030 Agenda (<https://www.un.org/sustainabledevelopment/es/>), in such a way that the acquisition of the learning results provides training and competence to contribute to some extent to their achievement. Specifically, Goal 4: Quality Education and Goal 5: Gender Equality.

2. Learning results

In order to pass this subject, the student must demonstrate knowledge to estimate empirical models, make predictions and be able to interpret these models from an economic point of view. They will must be able to use new instruments oriented towards different econometric applications and know how to face different empirical problems that may arise in their professional life.

3. Syllabus

- BLOCK 1: Introduction and basic concepts of econometrics and of the software
- BLOCK 2: Cases with cross-sectional data
- BLOCK 3: Cases with time series data
- BLOCK 4: Cases with panel data

4. Academic activities

- Participative master class: 10 h
- Solving of cases and presentation of work: 20 h

5. Assessment system

The evaluation system will be of continuous assessment and the weighting will be:

- 1.- Continuous assessment (homework, questions in class) 10%
- 2.- Delivery of two papers 90% (45% each)

In accordance with the provisions of the Rules of Evaluation of the UZ there is the possibility of a global assessment test.