- Faculté des sciences économiques
- www.unine.ch/seco

Econometrics (5ST2001)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en économie appliquée	**Cours: 4 ph**	**Voir ci-dessous**	6
Master en finance	**Cours: 4 ph**	**Voir ci-dessous**	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Automne

Equipe enseignante

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Objectifs

To expose the students to relevant statistical methods that apply to problems in economics and finance.
To train the students to perform data analysis using the modern R software package.

Contenu

I. INTRODUCTION AND REVIEW
1. Review of Probability
2. Review of Statistics

II. FUNDAMENTALS OF REGRESSION ANALYSIS
3. Linear Regression with One Regressor
4. Linear Regression with Multiple Regressors
(5. Nonlinear Regression Functions)

III. FURTHER TOPICS IN REGRESSION ANALYSIS
6. Regression with Panel Data
7. Regression with a Binary Dependent Variable
(8. Instrumental Variables Regression)

IV. REGRESSION ANALYSIS OF ECONOMIC TIME SERIES DATA
12. Introduction to Time Series Regression and Forecasting

Forme de l'évaluation

2-hour final written exam during the last week of the semester (60% of the grade - the final exam might be supplemented by a midterm exam, in

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this case each exam will count for 30% of the grade), quizzes (10%), a final projects (30% of the grade).
Reexamination session (August-September): 2h-written exam (100%).

Neither documents nor connected devices are permitted during the exams. In case of violation of these rules, the students are in a situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Documentation

Stock and Watson, Introduction to Econometrics, Addison-Wesley.

Pré-requis

Familiarity with matrix algebra, calculus, introductory probability and statistics, programming.

Forme de l'enseignement

Lectures: 4 hours per week