- Faculté des sciences économiques
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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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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

E+EI

E: written exam during the exam session
EI: internal evaluation during the semester

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Reexamination session : 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

Interactive teaching (flipped classroom and accompanied projects): 4 hours per week

Objectifs d'apprentissage

Au terme de la formation l'étudiant-e doit être capable de :

- Define a linear model
- Discuss concepts related to linear modeling
- Explain how various inear models function
- Apply a linear model
- Estimate linear models
- Interpret linear models
- Test hypotheisis using linear models
- Present an analysis based on a linear model
- Analyse data using linear models

Compétences transférables

- Design projects
- Develop hands-on, pro forma modelling skills using Excel
- Communicate results in writing
- Carry out critical and evidence-based analyses