

Course Descriptions NonDegree 2017-2018

Course Title	Empirical Econometrics							
Course Code	EBC2090							
ECTS Credits	6,5							
Assessment	None							
Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
	2	30-10-2017	22-12-2017		X		X	
Level	Intermediate							
Coordinator	Denis de Crombrugghe For more information:d.decrombrugghe@maastrichtuniversity.nl							
Language of instruction	English							
Goals	<p>An insight into the proper use of econometric methods in economic and business research: Learn how to use the basic toolkit of econometrics, including software (Eviews, Stata); Conduct a small-scale empirical research project, present it and report on it in a term paper; Know how to interpret applied econometric studies and how to evaluate them with regard to their theoretical and practical relevance.</p>							
Description	<p>Econometric methods at an intermediate level, with an emphasis on applications from macroeconomics and finance, the choice of an adequate model, the testing of assumptions and the interpretation of results. The topics covered will include modelling non-stationary time series and error correction models.</p>							
Literature	Wooldridge, J.M., Introductory Econometrics, a modern approach, 6th ed., South Western, Cengage Learning, 2016.							
Prerequisites	<p>This course requires a good background in algebra, statistics, regression models, and extensions such as dummy variables, interactions, and logarithmic transformations. Students are assumed to have already studied the equivalent of Chapters 1 to 7 and 10 of Wooldridge's textbook, as covered in the course EBC2011, the IES version of Quantitative Methods III. Other students will need to invest some time and effort in catching up. THIS COURSE IS THE NATURAL SEQUENCE TO QM III IES (course code EBC2011) AND USES THE SAME TEXTBOOK. Attendance of the opening lecture is essential in view of the assignment of case or country studies. An advanced level of English.</p>							
Teaching methods	PBL / Presentation / Lecture / Assignment / Groupwork							
Assessment methods	Final Paper / Attendance / Participation / Oral Exam							
Evaluation in previous academic year	For the complete evaluation of this course please click http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM							
This course belongs to the following programme / specialisation	Bachelor Economics and Business Economics Specialisation Economics				QE Electives			
	Bachelor Economics and Business Economics Specialisation Emerging Markets				QE Electives			
	Bachelor Economics and Business Economics Specialisation Economics and Management of Information				QE Electives			
	Bachelor Economics and Business Economics Specialisation International Business Economics				QE Electives			
	Bachelor International Business				QE electives			
	SBE Exchange Bachelor				Bachelor Exchange Courses			
	SBE Exchange Master				Bachelor Exchange Courses			
	SBE Non Degree Courses				Bachelor Courses			