

Course Title	Empirical Econometrics
Course Code	EBC2090
ECTS Credits	6,5
Assessment	Whole/Half Grades

Level	Intermediate
Coordinator	Ines Wilms For more information: i.wilms@maastrichtuniversity.nl
Language of instruction	English
Goals	<p>An insight into the proper use of econometric methods in economic and business research:</p> <ul style="list-style-type: none"> 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.
Description	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.
Literature	Wooldridge, J.M., Introductory Econometrics, a modern approach, 6th ed., 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 Economics version of Quantitative Methods III. Other students will need to invest some time and effort in catching up.</p> <p>THIS COURSE IS THE NATURAL SEQUENCE TO QM III IES (course code EBC2011) AND USES THE SAME TEXTBOOK. IT IS NOT MEANT TO BE A FIRST COURSE IN ECONOMETRICS OR REGRESSION ANALYSIS.</p> <p>Attendance of the opening lecture is essential in view of the assignment of case or country studies.</p> <p>An advanced level of English.</p>

Teaching methods	PBL / Presentation / Lecture / Assignment / Groupwork / Research / Skills		
Assessment methods	Final Paper / Attendance / Participation / Oral Exam / Assignment		
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 - Economics	Year 3 Quantitative Economics Elective(s)	
	Bachelor Economics and Business Economics - Emerging Markets	Year 3 Elective Course(s)	
	Bachelor Economics and Business Economics - Economics and Management of Information	Year 2+3 Quantitative Economics Elective(s)	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Accounting	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Finance	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Inf Mgmt	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Marketing	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Org	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj SCM	
	Bachelor Economics and Business Economics - International Business Economics	Year 3 QE Elec(s) - Maj Strategy	
	Bachelor International Business - Emerging Markets	Year 3 Elective Course(s)	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Accounting	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Finance	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Inf Mgmt	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Marketing	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Org	
	Bachelor International Business	Year 3 QE Elec(s) - Maj SCM	
	Bachelor International Business	Year 3 QE Elec(s) - Maj Strategy	
	SBE Exchange Bachelor	Bachelor Exchange Courses	
	SBE Exchange Master	Bachelor Exchange Courses	
SBE Non Degree Courses	Bachelor Courses		