Course Descriptions None 2013-2014

Course Title	Applied quantitative analysis
Course Code	EBC4183
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
2	28-10-2013	20-12-2013	X			X	

Level	Advanced
Coordinator	Gerard Pfann, Kathleen Cleeren For more information:g.pfann@maastrichtuniversity.nl; k.cleeren@maastrichtuniversity.nl
Language of instruction	English
Goals	It is the purpose of this course to provide an introduction to business research applications of quantitative data analysis techniques. The main focus of this course will be on building intuition for the use of the discussed techniques, as well as the actual application of the techniques with real research problems and data. Students that have completed this course will have learned the following : - to understand the goals of the different quantitative data analysis techniques and their applicability - to understand the link between the discussed techniques - to know the strengths and weaknesses of the techniques - to understand the explicit and implicit assumptions on which the techniques are based - to select the most suitable quantitative data analysis technique for different business research problems - to be able to apply the different quantitative data analysis techniques by using STATA - to interpret the results of the techniques.
Description	The course is structured around linear regression analysis, and builds from the simple linear regression model by focusing on extensions due to violations of the assumptions. The course will be structured around the following themes: (1) Linear regression introduction, (2) Linear model in matrix specification, (3) Heteroscedasticity, (4) Heterogeneity, (5) Time series analysis, (6) Panel data models, (7) Endogeneity including instrumental variables estimation. The course aims at presenting the topics above at an intermediate level and allows for further specialisation either in advanced QRMB I (EBC4134), QRMB II (EBC4135), or the electives, such as for instance EBC4006.
Literature	Wooldridge, Jeffrey M. (2009), Introductory Econometrics: A Modern Approach (4th ed.), South-Western Cengage Learning.
Prerequisites	Students participating in this course should have a basic statistical knowledge, and should be familiar with basic quantitative data analysis techniques such as linear regressions.
Teaching methods	PBL / Presentation / Lecture / Assignment / Papers
Assessment methods	Written Exam / 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

Master Business Research	Compulsory Courses