Course Descriptions None 2015-2016

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

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
2	26-10-2015	18-12-2015		X		X	

Level	Intermediate
Coordinator	Denis de Crombrugghe For more information:d.decrombrugghe@maastrichtuniversity.nl
Language of instruction	English
Goals	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.
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, 5th ed., South Western, Cengage Learning, 2013.
Prerequisites	This course requires a good background in algebra, statistics, regression models, and extensions such as dummy variables and heteroskedasticity. Students are assumed to have already studied the equivalent of Chapters 1 to 7 of Wooldridge's textbook, as covered in the course EBC2011, the IES version of Quantitative Methods III. THIS COURSE IS THE NATURAL SEQUENCE TO QM III (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.
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 Economics and Management of Information	QE Electives
Bachelor Economics and Business Economics Specialisation International Business Economics	QE Electives
SBE Exchange Bachelor	Bachelor Exchange Courses
SBE Exchange Master	Bachelor Exchange Courses
SBE Non Degree Courses	Bachelor Courses