Course Descriptions None 2020-2021

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	26-10-2020	11-12-2020		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	PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. THE INFORMATION PROVIDED HERE IS BASED ON THE COURSE SETUP PRIOR TO THE CORONAVIRUS CRISIS. AS A CONSEQUENCE OF THE CRISIS, COURSE COORDINATORS MAY BE FORCED TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS. 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	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. 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. 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 / 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