

Course Descriptions Bachelor 2019-2020

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 | 28-10-2019 | 20-12-2019 | | | 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, 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

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|---|---|
| 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 |